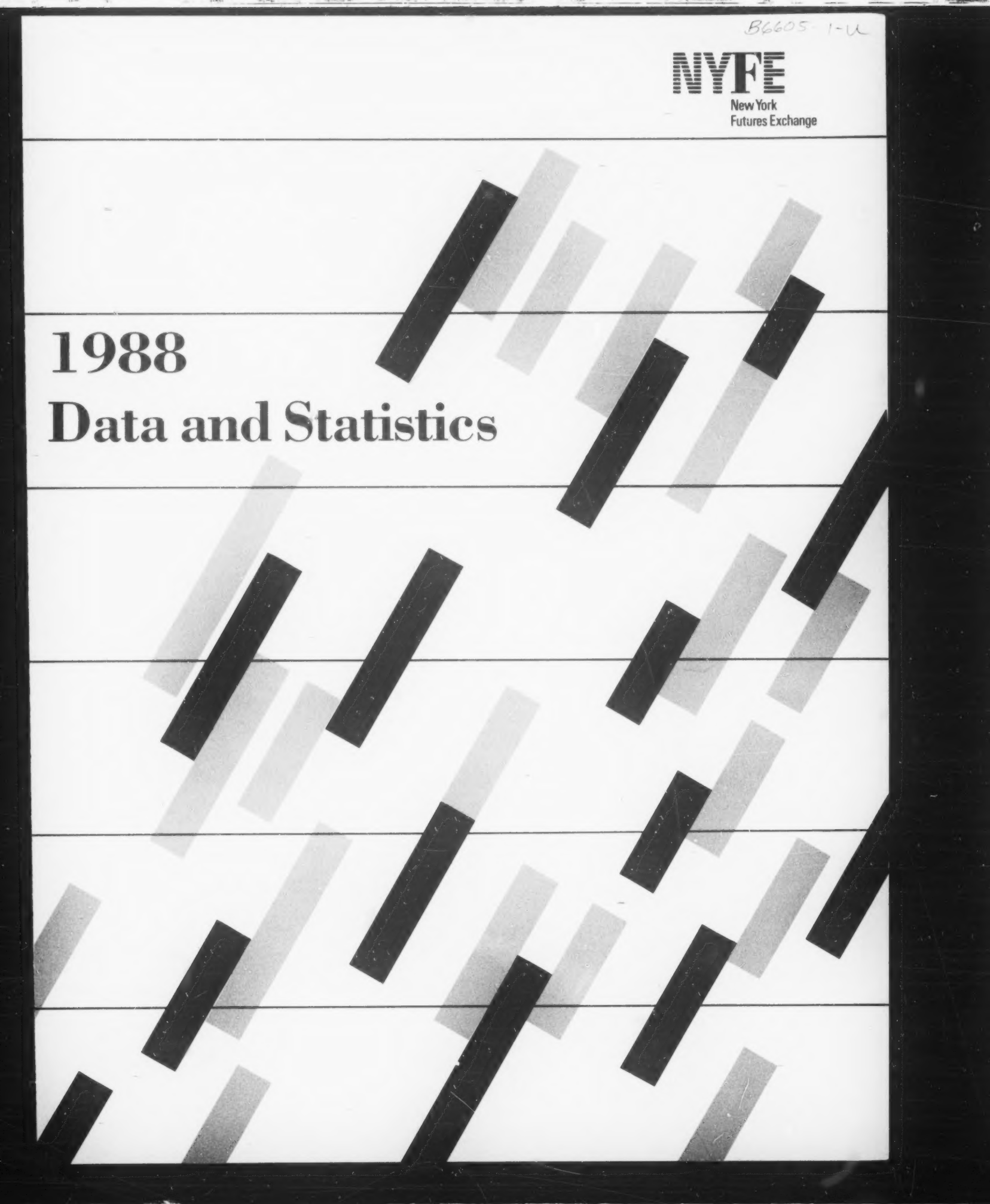
B6605-1-U

NYFE
New York
Futures Exchange

1988
Data and Statistics



For Further Information on NYFE and its Products:

Literature Requests	(212) 656-6247 (inside New York State) (800) 221-7722 (outside New York State)
Data Diskettes	(212) 656-6247
Margin Requirements	(212) 656-6072 (212) 656-8423
Contract Specifications	(212) 656-6072 (212) 656-8423
Membership Information	(212) 656-8897
General Information	(212) 656-4949

New York Futures Exchange, Inc.

1988 Data and Statistics

Victor Attanasio, Editor
Manager, Product Development

New York Futures Exchange, Inc.
20 Broad Street
New York, N.Y. 10005
212 656 4949 (inside N.Y. State)
800 221 7722 (outside N.Y. State)

The information contained herein has been carefully prepared; however, the New York Futures Exchange, Inc. (NYFE) does not make any representations as to its accuracy or completeness. The NYFE is providing this publication for purposes of information and education. The information contained herein shall not be construed to be an offer to sell or a solicitation to buy any commodities or futures contracts.

© 1989
New York Futures Exchange, Inc.
All Rights Reserved.

The New York Futures Exchange, Inc. (NYFE) was incorporated on April 5, 1979 as a wholly-owned subsidiary of the New York Stock Exchange, Inc. NYFE began trading financial futures on August 7, 1980 and introduced its most successful product, the NYSE Composite Index futures contract on May 6, 1982. The NYFE is the sixth largest futures exchange in the United States.

Six contracts are currently trading at the NYFE:

Contract	**Date Trading Began**
NYSE Composite Index Future	May 6, 1982
Option on the NYSE Composite Index Future	January 28, 1983
CRB Index Future	June 12, 1986
Russell 2000® Index Future	September 10, 1987
Russell 3000® Index Future	September 10, 1987
Option on the CRB Index Future	October 28, 1988

In February 1988, the NYFE completed the relocation of its trading floor to the Commodity Exchange Center (CEC) through an agreement with the New York Cotton Exchange. This agreement provides that NYFE is an affiliate of the New York Cotton Exchange, while remaining a wholly-owned subsidiary of the New York Stock Exchange, Inc.

New York Futures Exchange, Inc.
1988 Data and Statistics

Table of Contents **Page**

NYFE Board of Directors and Officials 2

NYSE Composite Index Futures Contract 3
- Contract Specifications 4
- Monthly Volume and Open Interest Statistics 5
- Daily Volume and Open Interest Statistics 6
- NYSE Composite Index—Daily Price Data—1988 8
- NYSE Composite Index Future—Daily Price Data—1988 11
- Graph—NYSE Composite Index Future and Index—1988 27

CRB Index Futures Contract 29
- Contract Specifications 30
- Components of CRB Futures Price Index 31
- Monthly Volume and Open Interest Statistics 32
- Daily Volume and Open Interest Statistics 33
- CRB Index—Daily Price Data—1988 35
- CRB Index Future—Daily Price Data—1988 38
- Graph—CRB Index Future and Index—1988 55

Option on the NYSE Composite Index Futures Contract 57
- Contract Specifications 58
- Monthly Volume and Open Interest Statistics 59
- Option on the CRB Index Futures Contract 61
- Contract Specifications 62
- Monthly Volume and Open Interest Statistics 63

Russell Stock Index Futures 65
- Contract Specifications 66
- Russell 2000 Stock Index—Daily Price Data—1988 67
- Russell 3000 Stock Index—Daily Price Data—1988 70
- Graph—Russell 2000 Index and Russell 3000 Index—1988 73

NYFE Clearing Members 74

Order Form 77

New York Futures Exchange, Inc.

Board of Directors*

Lewis J. Horowitz (Chairman)	New York Futures Exchange, Inc.
Alvery A. Bartlett, Jr.	Alvery Bartlett Brokerage
Peter Borish	Tudor Investment Corp.
Walter E. Fair	Henderson Brothers Futures Corporation
Walter N. Frank, Jr.	Walter N. Frank & Co.
David Harris	Independent Trader
Hendrik S. Houthakker	Harvard University
Donald S. Howard	Salomon Brothers Inc.
Gregory Kipnis	Morgan Stanley & Co., Inc.
Robert S. Ludwig	Salomon Brothers Inc.
Sean F. McNamara	McNamara Trading, Inc.
William P. Miller	General Motors Corporation
Michael B. Nielsen	Tellefson Consulting Group, Inc.

Officers

Lewis J. Horowitz	Chairman, President & Chief Executive Officer
Richard A. Edgar	Senior Vice President, Regulation, Operations & Administration
Milton M. Stein	Vice President, Regulation & Surveillance
James E. Buck	Secretary
Daniel P. Odell	Assistant Secretary
John P. Johnson	Vice President, Finance
Henry P. Poole	General Counsel

*As of February 1989

NYSE Composite Index Futures Contract

NYSE Composite Index Futures Contract

Contract Specifications*

Contract:

NYSE Composite Index futures contract.

Trading Symbol:

YX

Contract Size and Value:

$500 × the NYSE Composite Index. (Example: $500 × 155.00 = $77,500; 155.00 represents a recent Index level.)

Contract Months:

March, June, September, December cycle. (4 months traded at all times).

Trading Hours (Open/Close):

9:30 A.M./4:15 P.M. (N.Y. time)

Minimum Price Fluctuations (Tick Size):

.05 (5 basis points) = $25.00.

Daily Price Limits:

Refer to Exchange Rules.

Position Limits:

10,000 contracts on the same side of the market, combined for the NYSE Composite Index futures contract and the Option on the NYSE Composite Index futures contract.

Last Day of Trading:

The Thursday preceding the third Friday of the month; if that day is not a NYFE and NYSE business day, the last trading day will be the preceding such business day.

Contract Settlement:

Settlement at contract maturity is by cash payment; final settlement is based upon a special calculation of the third Friday's opening prices of all the stocks listed in the NYSE Composite Index.

*As of February 1, 1989.

NYSE COMPOSITE INDEX FUTURES CONTRACT

MONTHLY VOLUME
1982 - 1988

	1988	1987	1986	1985	1984	1983	1982
JANUARY	148,632	250,791	256,465	301,598	293,667	258,500	
FEBRUARY	159,727	231,812	265,545	247,336	354,532	261,872	
MARCH	171,442	274,680	301,810	293,896	326,720	336,246	
APRIL	158,420	317,074	310,225	208,888	287,199	270,365	
MAY	142,235	268,433	260,180	249,050	287,872	295,960	103,693
JUNE	164,597	262,569	259,324	231,492	290,307	339,887	148,641
JULY	131,772	206,706	251,289	208,297	251,359	265,057	122,865
AUGUST	130,692	270,714	203,205	194,397	323,055	357,800	166,492
SEPTEMBER	127,269	336,916	342 810	213,396	282,140	299,770	180,663
OCTOBER	122,341	240,388	227,379	226,989	293,108	310,272	228,432
NOVEMBER	118,338	106,635	223,367	207,218	255,346	286,628	238,598
DECEMBER	93,267	149,196	222,069	251,057	211,493	224,082	243,529
TOTALS	1,668,732	2,915,914	3,123,668	2,833,614	3,456,798	3,506,439	1,432,913

LARGEST VOLUME TRADING DAYS:

1988 - 14,605 on June 1, 1988
1987 - 23,058 on September 16, 1987
1986 - 30,536 on September 12, 1986
1985 - 21,833 on December 5, 1985
1984 - 26,454 on February 9, 1984
1983 - 23,509 on September 12, 1983
1982 - 18,957 on December 1, 1982

MONTH-END OPEN INTEREST
1982 - 1988

	1988	1987	1986	1985	1984	1983	1982
JANUARY	5,385	11,893	10,164	11,062	9,348	6,841	
FEBRUARY	6,033	13,228	13,985	10,884	9,874	10,781	
MARCH	6,800	13,007	15,320	9,804	8,571	6,583	
APRIL	6,968	14,682	13,809	9,438	8,454	9,120	
MAY	9,534	11,100	15,902	13,672	9,376	10,426	4,024
JUNE	6,958	9,115	10,503	9,677	7,957	9,397	4,384
JULY	6,410	13,059	11,662	12,102	7,918	11,354	4,646
AUGUST	7,579	18,787	11,883	10,388	10,968	10,032	4,690
SEPTEMBER	6,408	12,819	21,880	7,218	9,710	8,066	5,722
OCTOBER	7,269	9,431	18,860	7,011	9,181	10,303	5,459
NOVEMBER	7,246	9,887	20,740	8,131	7,745	9,461	7,753
DECEMBER	5,276	5,106	9,306	9,242	7,149	8,539	5,273

HIGHEST DAILY OPEN INTEREST

1988 - 9,653 on May 25, 1988
1987 - 19,297 on September 14, 1987
1986 - 31,278 on September 18, 1986
1985 - 14,611 on June 6, 1985
1984 - 12,826 on September 14, 1984
1983 - 14,475 on June 23, 1983
1982 - 7,834 on December 6, 1982

NYSE COMPOSITE INDEX FUTURE
DAILY TOTAL VOLUME AND OPEN INTEREST
1988

JANUARY			FEBRUARY			MARCH		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
10488	8,150	5,641	20188	6,212	5,672	30188	7,041	6,099
10588	7,532	5,551	20288	8,121	5,288	30288	6,881	6,156
10688	6,068	5,608	20388	9,318	5,592	30388	6,791	6,303
10788	6,314	5,536	20488	7,567	5,210	30488	9,141	6,157
10888	8,692	5,575	20588	4,959	5,406	30788	5,964	6,461
11188	8,480	5,230	20888	8,195	5,776	30888	9,259	6,586
11288	9,968	5,296	20988	9,848	5,824	30988	7,569	6,606
11388	9,504	5,374	21088	9,459	5,788	31088	7,896	6,650
11488	4,875	5,456	21188	8,820	5,667	31188	8,110	6,612
11588	5,768	5,255	21288	7,333	5,781	31488	6,142	6,371
11888	4,133	5,278	21688	7,786	5,795	31588	5,806	6,662
11988	9,344	5,694	21788	9,230	5,952	31688	5,894	6,969
12088	8,573	5,901	21888	7,104	5,859	31788	9,160	6,728
12188	7,858	5,678	21988	6,440	5,962	31888	8,277	4,629
12288	5,520	5,607	22288	7,302	5,688	32188	6,948	4,512
12588	8,818	5,872	22388	8,839	5,759	32288	5,626	4,701
12688	7,176	5,462	22488	7,801	5,865	32388	6,398	4,703
12788	9,300	5,615	22588	11,600	6,320	32488	7,891	4,900
12888	6,367	5,593	22688	7,090	5,968	32588	7,251	5,364
12988	6,192	5,385	22988	6,703	6,033	32888	8,748	5,659
						32988	7,345	6,124
						33088	9,750	6,554
						33188	7,554	6,800

APRIL			MAY			JUNE		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
40488	7,898	6,577	50288	5,968	7,104	60188	14,605	8,920
40588	7,159	7,077	50388	4,934	7,370	60288	8,155	8,429
40688	9,919	6,986	50488	6,535	7,204	60388	6,137	8,356
40788	8,254	6,803	50588	6,321	7,150	60688	7,081	8,129
40888	6,693	6,055	50688	6,405	7,505	60788	7,840	8,045
41188	7,976	6,167	50988	5,226	8,001	60888	12,138	8,895
41288	7,073	5,958	51088	6,262	7,913	60988	10,921	8,094
41388	7,223	5,589	51188	8,039	8,183	61088	8,575	8,876
41488	10,411	5,658	51288	5,117	8,114	61388	5,089	8,684
41588	9,501	6,348	51388	5,029	8,140	61488	9,239	8,747
41888	7,884	6,692	51688	5,814	7,817	61588	5,293	8,701
41988	8,989	7,202	51788	9,119	8,037	61688	7,836	8,252
42088	9,203	7,807	51888	9,694	8,493	61788	4,717	5,518
42188	11,316	7,739	51988	9,222	9,030	62088	4,127	5,516
42288	6,896	7,839	52088	5,438	9,082	62188	8,313	5,289
42588	7,393	7,328	52388	6,686	9,508	62288	7,127	6,159
42688	8,148	7,107	52488	7,033	9,345	62388	5,430	6,326
42788	5,266	6,976	52588	7,628	9,241	62488	5,056	6,762
42888	6,338	6,839	52688	6,181	9,406	62788	5,782	5,886
42988	4,880	6,968	52788	5,723	9,653	62888	7,591	6,017
			53188	9,861	9,534	62988	7,496	6,258
						63088	6,049	6,958

NYSE COMPOSITE INDEX FUTURE
DAILY TOTAL VOLUME AND OPEN INTEREST
1988

JULY			AUGUST			SEPTEMBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
70188	4,377	6,992	80188	6,166	6,809	90188	7,839	7,174
70588	6,354	7,317	80288	6,863	6,974	90288	7,549	6,800
70688	6,758	7,046	80388	5,659	6,920	90688	7,340	7,573
70788	7,768	6,704	80488	4,891	6,830	90788	6,966	8,215
70888	6,421	7,025	80588	3,907	7,481	90888	6,664	7,686
71188	5,732	7,031	80888	4,579	7,420	90988	8,658	8,246
71288	8,243	7,685	80988	8,659	6,557	91288	4,446	8,001
71388	8,763	7,178	81088	8,819	7,468	91388	5,612	7,252
71488	6,216	6,925	81188	8,084	7,831	91488	8,797	8,421
71588	5,301	7,136	81288	4,032	7,597	91588	7,089	7,298
71888	5,501	6,644	81588	5,668	7,963	91688	3,511	5,001
71988	8,830	6,905	81688	7,369	8,108	91988	4,324	5,320
72088	6,021	6,883	81788	5,505	8,050	92088	5,383	5,397
72188	6,514	6,788	81888	4,235	8,198	92188	2,219	5,608
72288	6,978	6,985	81988	3,111	8,142	92288	5,886	5,838
72588	6,209	7,035	82288	5,899	8,412	92388	4,882	5,896
72688	4,152	6,866	82388	5,120	8,321	92688	3,833	5,929
72788	6,326	7,415	82488	6,100	8,106	92788	6,796	6,590
72888	6,227	7,103	82588	7,053	7,968	92888	4,154	6,495
72988	9,081	6,410	82688	3,352	8,096	92988	9,311	6,322
			82988	5,383	7,931	93088	6,010	6,408
			83088	5,372	7,624			
			83188	4,866	7,579			

OCTOBER			NOVEMBER			DECEMBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
100388	5,902	6,079	110188	4,985	7,130	120188	4,929	7,055
100488	3,741	5,956	110288	6,621	7,099	120288	5,918	7,230
100588	6,037	6,110	110388	4,915	6,898	120588	6,816	7,186
100688	3,910	6,237	110488	7,831	6,929	120688	9,041	7,410
100788	8,269	6,732	110788	6,663	6,751	120788	5,684	7,121
101088	3,477	6,988	110888	4,458	6,505	120888	5,737	7,390
101188	4,676	6,895	110988	5,732	6,555	120988	4,242	7,516
101288	5,793	6,702	111088	5,035	6,777	121288	5,941	7,707
101388	4,996	6,775	111188	6,437	7,227	121388	6,099	7,873
101488	6,935	6,979	111488	5,545	7,438	121488	5,921	7,833
101788	4,264	6,758	111588	4,263	7,856	121588	5,353	7,542
101888	6,016	6,719	111688	7,853	8,472	121688	4,529	5,520
101988	9,148	6,838	111788	5,857	8,445	121988	4,610	5,401
102088	7,506	6,889	111888	3,149	8,497	122088	5,238	5,445
102188	6,565	6,877	112188	4,683	8,537	122188	3,172	5,235
102488	5,736	7,148	112288	6,145	8,403	122288	2,029	5,264
102588	4,487	7,120	112388	3,890	8,250	122388	618	5,247
102688	5,949	7,285	112588	2,212	8,387	122788	1,061	5,196
102788	8,527	7,577	112888	5,412	8,350	122888	2,163	5,198
102888	5,366	7,216	112988	6,865	7,866	122988	2,570	5,219
103188	5,041	7,269	113088	9,787	7,246	123088	1,596	5,276

NYSE COMPOSITE INDEX
DAILY HIGH, LOW AND CLOSE
1988

JANUARY, 1988			
DATE	HIGH	LOW	CLOSE
10488	143.06	138.17	142.90
10588	145.98	142.86	144.54
10688	145.19	143.92	144.82
10788	145.97	143.51	145.89
10888	145.88	136.81	137.03
11188	138.81	135.68	138.81
11288	138.81	135.35	137.74
11388	139.52	135.81	137.95
11488	138.50	137.06	137.97
11588	141.88	137.95	141.16
11888	141.65	140.32	141.24
11988	141.95	139.83	140.13
12088	140.13	136.01	136.72
12188	137.47	135.53	136.97
12288	138.69	136.97	138.69
12588	141.80	138.64	141.51
12688	141.47	140.05	140.26
12788	141.98	139.92	140.23
12888	142.34	140.23	142.22
12988	144.13	142.02	144.13

FEBRUARY, 1988			
DATE	HIGH	LOW	CLOSE
20188	144.78	143.25	143.33
20288	143.78	142.23	143.61
20388	144.30	141.23	141.97
20488	142.23	141.02	141.89
20588	142.66	141.31	141.35
20888	141.30	139.78	140.34
20988	141.63	140.18	141.63
21088	144.36	141.61	144.24
21188	144.87	143.61	143.99
21288	145.41	143.93	144.86
21688	145.96	144.35	145.96
21788	146.80	145.08	145.72
21888	145.92	144.68	145.14
21988	146.96	145.02	146.96
22288	149.14	146.63	148.96
22388	149.21	147.82	148.73
22488	149.33	148.21	148.54
22588	150.28	147.09	147.30
22688	147.93	147.16	147.70
22988	150.46	147.62	150.46

MARCH, 1988			
DATE	HIGH	LOW	CLOSE
30188	150.55	149.34	150.18
30288	151.04	150.16	150.68
30388	150.92	150.20	150.70
30488	150.92	149.18	150.43
30788	150.66	149.77	150.53
30888	151.95	150.50	151.62
30988	152.34	151.31	151.48
31088	151.70	148.91	148.92
31188	149.45	147.59	149.45
31488	150.13	149.18	150.06
31588	150.14	149.42	149.99
31688	151.28	149.35	151.28
31788	152.68	151.26	152.68
31888	153.39	152.06	152.65
32188	152.63	150.81	151.47
32288	151.88	151.12	151.52
32388	152.12	151.24	151.82
32488	151.82	148.53	149.00
32588	149.05	136.40	146.58
32888	146.58	145.22	146.11
32988	147.56	146.09	147.22
33088	147.98	146.15	146.22
33188	146.63	145.20	146.60

APRIL, 1988			
DATE	HIGH	LOW	CLOSE
40488	146.67	145.00	145.17
40588	146.29	145.11	146.29
40688	149.76	146.17	149.76
40788	150.67	149.66	150.28
40888	152.37	150.23	152.03
41188	152.59	151.69	152.47
41288	153.45	152.23	153.19
41388	153.29	152.04	153.20
41488	153.18	146.96	147.14
41588	147.31	145.07	147.00
41888	146.98	146.10	146.77
41988	148.29	146.14	146.17
42088	146.39	145.13	145.13
42188	147.15	144.46	145.24
42288	147.43	145.23	147.03
42588	148.62	146.98	148.21
42688	149.47	148.13	148.93
42788	149.50	148.76	148.94
42888	148.93	148.15	148.33
42988	148.32	147.05	147.87

NYSE COMPOSITE INDEX
DAILY HIGH, LOW AND CLOSE
1988

MAY, 1988

DATE	HIGH	LOW	CLOSE
50288	147.83	147.08	147.83
50388	148.88	147.77	148.57
50488	148.68	147.31	147.31
50588	147.23	146.16	146.51
50688	147.26	145.67	145.88
50988	146.18	144.76	145.28
51088	146.10	144.96	145.75
51188	145.74	143.03	143.48
51288	144.27	143.47	143.78
51388	145.30	143.77	145.30
51688	146.21	145.08	146.21
51788	147.03	144.61	144.65
51888	144.72	142.29	142.51
51988	143.01	141.20	143.01
52088	143.55	142.73	143.30
52388	143.27	141.65	142.21
52488	143.53	142.18	143.53
52588	144.50	143.49	143.77
52688	144.38	143.67	144.23
52788	144.17	143.35	143.66
53188	148.04	143.62	148.03

JUNE, 1988

DATE	HIGH	LOW	CLOSE
60188	150.62	147.96	150.34
60288	150.33	149.09	149.67
60388	150.57	149.25	150.31
60688	150.55	149.55	150.55
60788	150.68	149.37	149.68
60888	153.11	149.68	152.87
60988	153.28	152.30	152.36
61088	153.82	152.35	152.89
61388	153.24	152.55	153.02
61488	155.36	153.00	154.52
61588	154.67	153.82	154.67
61688	154.66	151.95	152.44
61788	152.95	151.70	152.84
62088	152.81	151.80	151.96
62188	153.29	151.30	153.29
62288	156.00	153.29	155.35
62388	155.51	154.77	155.03
62488	155.17	154.43	154.56
62788	154.54	152.13	152.22
62888	153.99	152.20	153.77
62988	154.16	152.39	153.13
63088	154.47	153.13	154.47

JULY, 1988

DATE	HIGH	LOW	CLOSE
70188	154.59	153.22	153.68
70588	155.57	153.04	155.57
70688	155.88	152.77	153.76
70788	153.77	152.47	153.62
70888	153.86	152.71	152.81
71188	153.52	152.78	153.02
71288	153.07	151.20	151.62
71388	152.32	150.71	152.27
71488	152.93	151.93	152.76
71588	153.65	152.44	153.65
71888	153.63	151.96	152.83
71988	153.13	151.13	151.80
72088	152.66	151.80	152.56
72188	152.56	150.89	150.90
72288	150.90	149.15	149.25
72588	149.98	149.01	149.74
72688	150.43	149.57	150.03
72788	150.35	148.72	148.74
72888	150.60	148.74	150.40
72988	153.35	150.39	153.35

AUGUST, 1988

DATE	HIGH	LOW	CLOSE
80188	153.73	152.99	153.52
80288	154.21	152.68	153.54
80388	154.22	153.10	154.03
80488	154.60	153.50	153.55
80588	153.52	152.59	153.09
80888	153.68	152.48	152.52
80988	152.56	150.00	150.66
81088	150.64	147.83	148.23
81188	148.68	147.41	148.60
81288	148.67	147.93	148.55
81588	148.46	146.58	146.58
81688	148.42	145.95	147.49
81788	148.13	146.94	147.64
81888	148.62	147.62	147.81
81988	148.45	147.54	147.54
82288	147.76	145.90	145.94
82388	146.31	145.70	145.94
82488	147.93	145.93	147.93
82588	147.92	146.21	146.94
82688	147.40	146.77	147.24
82988	148.62	147.17	148.55
83088	148.92	148.16	148.66
83188	149.28	148.14	148.29

NYSE COMPOSITE INDEX
DAILY HIGH, LOW AND CLOSE
1988

--------SEPTEMBER, 1988---------

DATE	HIGH	LOW	CLOSE
90188	148.27	146.05	146.68
90288	149.85	146.62	149.66
90688	150.38	149.61	150.20
90788	150.91	149.95	150.38
90888	150.72	149.92	150.46
90988	151.50	149.37	150.84
91288	151.16	150.51	150.63
91388	151.15	150.05	151.15
91488	152.18	151.14	152.13
91588	152.32	151.55	151.60
91688	152.87	151.27	152.79
91988	152.78	151.22	151.92
92088	152.53	151.76	152.44
92188	152.84	152.32	152.64
92288	152.82	151.66	152.08
92388	152.61	151.64	152.38
92688	152.39	151.81	151.96
92788	152.16	151.53	151.64
92888	152.10	151.40	152.03
92988	153.97	152.02	153.78
93088	154.91	153.42	153.57

----------OCTOBER, 1988----------

DATE	HIGH	LOW	CLOSE
100388	153.50	152.03	153.23
100488	153.45	152.81	152.93
100588	153.89	152.68	153.62
100688	153.93	153.40	153.93
100788	156.81	153.90	156.81
101088	157.14	156.38	156.96
101188	156.95	156.01	156.77
101288	156.76	154.34	154.77
101388	155.61	154.44	155.34
101488	156.20	154.79	155.46
101788	155.98	155.23	155.87
101888	157.32	155.85	157.32
101988	157.88	154.99	156.18
102088	159.01	156.15	159.01
102188	159.42	158.21	159.42
102488	159.63	158.84	158.85
102588	159.07	158.61	158.87
102688	158.93	158.00	158.37
102788	158.36	155.58	156.17
102888	157.24	156.16	156.79
103188	156.93	156.08	156.93

---------NOVEMBER, 1988---------

DATE	HIGH	LOW	CLOSE
110188	157.20	156.49	156.98
110288	157.20	156.10	157.00
110388	157.63	156.92	157.08
110488	156.98	155.69	155.70
110788	155.60	154.14	154.28
110888	155.19	154.23	154.84
110988	154.82	153.38	153.92
111088	154.42	153.78	154.09
111188	154.09	151.24	151.24
111488	151.85	150.62	151.04
111588	151.54	151.02	151.33
111688	151.36	148.49	148.96
111788	149.77	148.71	149.24
111888	150.24	149.20	150.18
112188	150.17	148.82	150.10
112288	150.91	149.69	150.55
112388	151.66	150.52	151.41
112588	151.35	150.24	150.63
112888	151.40	150.48	151.25
112988	152.58	151.03	152.43
113088	154.16	152.40	153.90

---------DECEMBER, 1988---------

DATE	HIGH	LOW	CLOSE
120188	153.88	153.23	153.37
120288	153.34	152.34	153.02
120588	154.78	152.96	154.48
120688	155.88	154.34	155.78
120788	156.48	155.66	156.14
120888	156.13	155.37	155.37
120988	155.93	155.22	155.59
121288	156.45	155.34	155.34
121388	155.32	154.41	155.24
121488	155.23	154.36	154.73
121588	154.85	154.05	154.17
121688	155.16	154.16	155.16
121988	156.51	154.79	156.38
122088	157.16	155.74	155.74
122188	155.91	155.19	155.73
122288	155.97	155.50	155.50
122388	156.13	155.34	156.06
122788	156.16	155.54	155.58
122888	156.02	155.34	155.81
122988	156.91	155.79	156.90
123088	157.07	156.24	156.26

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
JANUARY, 1988

MARCH, 1988				JUNE, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
10488	14460	14040	14395	10488	14560	14180	14490
10588	14730	14500	14525	10588	14830	14585	14620
10688	14650	14455	14470	10688	14720	14560	14570
10788	14755	14375	14730	10788	14850	14485	14835
10888	14720	13440	13515	10888	14800	13625	13615
11188	13930	13450	13905	11188	13990	13620	14005
11288	13885	13480	13815	11288	13980	13605	13915
11388	14035	13500	13775	11388	14110	13650	13875
11488	13885	13650	13840	11488	13940	13785	13940
11588	14550	14075	14085	11588	14600	14185	14185
11888	14230	14020	14165	11888	14290	14175	14265
11988	14280	13900	13950	11988	14350	14000	14050
12088	13975	13510	13640	12088	14020	13675	13745
12188	13765	13465	13715	12188	13840	13565	13815
12288	13950	13710	13935	12288	14045	13830	14035
12588	14265	13895	14220	12588	14330	13995	14310
12688	14225	14000	14065	12688	14305	14075	14150
12788	14285	13960	14065	12788	14335	14095	14160
12888	14330	14105	14300	12888	14415	14210	14395
12988	14495	14195	14455	12988	14575	14340	14545

SEPTEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
10488	14650	14270	14580	10488			14665
10588	14915	14710	14710	10588	14900	14900	14795
10688	14740	14700	14660	10688	14800	14800	14750
10788	14825	14600	14925	10788	14750	14720	15015
10888	14900	13740	13705	10888	15000	15000	13795
11188	13885	13860	14095	11188	13950	13950	14185
11288	13885	13860	14010	11288	13955	13955	14100
11388	14200	13740	13970	11388			14060
11488	13960	13960	14035	11488			14130
11588	14515	14515	14280	11588			14375
11888	14380	14380	14360	11888			14455
11988	14400	14400	14150	11988	14500	14390	14250
12088	13730	13730	13845	12088	14200	14170	13940
12188	13875	13735	13915	12188	13975	13950	14015
12288	13965	13965	14135	12288			14235
12588	14375	14120	14395	12588	14450	14450	14475
12688	14350	14350	14235	12688	14430	14430	14320
12788	14450	14175	14245	12788	14500	14500	14330
12888	14340	14340	14480	12888			14565
12988	14530	14355	14625	12988	14600	14510	14705

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
FEBRUARY, 1988

MARCH, 1988				JUNE, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
20188	14545	14320	14390	20188	14620	14415	14480
20288	14460	14195	14385	20288	14550	14315	14480
20388	14520	14065	14220	20388	14565	14200	14315
20488	14280	14070	14220	20488	14325	14170	14315
20588	14315	14060	14075	20588	14390	14205	14160
20888	14110	13920	14060	20888	14145	13990	14145
20988	14355	13975	14345	20988	14350	14090	14430
21088	14515	14270	14500	21088	14570	14355	14585
21188	14545	14350	14445	21188	14610	14425	14525
21288	14615	14380	14560	21288	14685	14475	14640
21688	14750	14455	14735	21688	14810	14550	14810
21788	14755	14500	14605	21788	14805	14560	14680
21888	14645	14450	14520	21888	14705	14530	14595
21988	14790	14480	14785	21988	14875	14580	14860
22288	15010	14715	14980	22288	15080	14800	15060
22388	15000	14780	14895	22388	15075	14890	14975
22488	15015	14820	14885	22488	15110	14915	14965
22588	15100	14630	14760	22588	15180	14720	14845
22688	14850	14725	14805	22688	14920	14815	14890
22988	15085	14845	15040	22988	15160	14940	15125

SEPTEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
20188	14705	14535	14565	20188	14620	14620	14650
20288	14540	14400	14565	20288	14585	14585	14650
20388	14640	14290	14400	20388			14485
20488	14385	14250	14400	20488			14485
20588	14475	14385	14245	20588			14330
20888	14210	14170	14230	20888	14255	14255	14315
20988	14400	14225	14510	20988	14365	14365	14590
21088	14600	14500	14665	21088	14685	14600	14745
21188	14675	14675	14600	21188			14675
21288	14675	14625	14715	21288			14790
21688	14645	14610	14885	21688			14960
21788	14800	14800	14755	21788			14830
21888	14725	14605	14670	21888			14745
21988	14655	14655	14935	21988			15010
22288	15120	14925	15140	22288	15085	15010	15220
22388	15100	15050	15055	22388			15145
22488	15150	15050	15045	22488	15175	15125	15125
22588	15260	14845	14930	22588	15345	15280	15015
22688	14955	14925	14975	22688	15040	15040	15060
22988	15160	15045	15210	22988	15130	15130	15295

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
MARCH, 1988

MARCH, 1988				JUNE, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
30188	15100	14915	15045	30188	15190	15000	15135
30288	15165	15005	15095	30288	15250	15100	15190
30388	15130	15010	15110	30388	15225	15115	15205
30488	15150	14905	15050	30488	15250	14995	15140
30788	15130	14970	15120	30788	15220	15055	15210
30888	15260	15115	15175	30888	15350	15210	15265
30988	15285	15110	15180	30988	15365	15210	15275
31088	15205	14830	14835	31088	15295	14900	14915
31188	14995	14715	14985	31188	15060	14770	15055
31488	15060	14910	15020	31488	15145	14980	15110
31588	15045	14940	14995	31588	15135	15020	15085
31688	15215	14940	15170	31688	15300	15025	15265
31788	15270	15155	15260	31788	15380	15255	15345
31888			15369	31888	15460	15225	15335

SEPTEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
30188	15270	15165	15220	30188	15355	15355	15300
30288	15315	15185	15275	30288	15400	15400	15355
30388	15295	15215	15290	30388	15325	15325	15370
30488	15340	15100	15225	30488			15310
30788	15195	15150	15295	30788	15300	15300	15380
30888	15410	15300	15355	30888	15490	15380	15445
30988	15425	15365	15365	30988	15480	15430	15455
31088	15365	15330	14995	31088	15430	15430	15075
31188	15045	14875	14995	31188	15155	14960	15215
31488	15100	15100	15185	31488			15260
31588	15215	15160	15165	31588			15245
31688	15370	15120	15350	31688	15275	15250	15435
31788	15445	15365	15430	31788			15515
31888	15515	15340	15420	31888	15550	15490	15505

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
MARCH, 1988

JUNE, 1988			
DATE	HIGH	LOW	SETTLE
32188	15280	15110	15240
32288	15290	15150	15250
32388	15360	15165	15260
32488	15070	14850	14935
32588	14950	14560	14580
32888	14700	14525	14690
32988	14805	14700	14705
33088	14880	14555	14595
33188	14750	14510	14680

SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE
32188	15335	15235	15325
32288	15370	15260	15335
32388	15450	15335	15350
32488	15150	14980	15025
32588	15025	14660	14670
32888	14800	14625	14780
32988	14875	14800	14795
33088	14935	14650	14685
33188	14790	14600	14765

DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE
32188	15400	15400	15410
32288	15440	15345	15420
32388	15455	15455	15435
32488	15255	15110	15110
32588	15100	14940	14755
32888	14890	14750	14865
32988	14950	14945	14880
33088	14940	14940	14770
33188	14895	14790	14850

MARCH, 1989			
DATE	HIGH	LOW	SETTLE
32188	15485	15485	15495
32288	15500	15500	15505
32388			15520
32488	15350	15195	15195
32588			14840
32888			14950
32988	15035	15035	14965
33088			14855
33188			14935

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
APRIL, 1988

JUNE, 1988				SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
40488	14740	14475	14555	40488	14805	4560	14640
40588	14710	14530	14690	40588	14785	14640	14775
40688	15125	14630	15115	40688	15200	14730	15200
40788	15185	15060	15130	40788	15256	15145	15220
40888	15355	15095	15255	40888	15430	15200	15345
41188	15370	15240	15330	41188	15460	15370	15430
41288	15480	15300	15405	41288	15575	15415	15505
41388	15430	15250	15380	41388	15525	15380	15485
41488	15175	14520	14580	41488	15275	14620	14680
41588	14710	14440	14625	41588	14790	14555	14720
41888	14740	14560	14655	41888	14830	14680	14750
41988	14900	14540	14550	41988	14990	14650	14645
42088	14665	14500	14610	42088	14745	14630	14705
42188	14820	14350	14500	42188	14875	14460	14595
42288	14830	14555	14820	42288	14900	14670	14915
42588	14940	14795	14915	42588	15020	14895	15005
42688	15030	14825	14970	42688	15100	14940	15060
42788	15010	14875	14925	42788	15095	14990	15015
42888	14910	14790	14875	42888	14975	14900	14970
42988	14890	14700	14775	42988	14970	14800	14865

DECEMBER, 1988				MARCH, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
40488	14700	14700	14725	40488	14785	14785	14810
40588	14800	14800	14860	40588	14890	14890	14945
40688	15285	14900	15285	40688	15275	14985	15370
40788	15260	15260	15305	40788			15390
40888	15330	15330	15430	40888			15515
41188	15480	15480	15515	41188			15600
41288	15660	15515	15595	41288			15685
41388	15555	15535	15575	41388	15620	15620	15665
41488	15245	15245	14765	41488			14850
41588	14850	14650	14805	41588	14735	14735	14890
41888	14800	14760	14835	41888	14890	14755	14920
41988	15080	14695	14730	41988			14815
42088	14740	14740	14795	42088			14880
42188	14815	14550	14685	42188			14770
42288	15000	14785	15000	42288			15085
42588	15045	15040	15090	42588			15170
42688	15155	15030	15150	42688			15240
42788	15135	15135	15105	42788			15195
42888	15050	15050	15060	42888			15150
42988	15035	15035	14955	42988			15045

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
MAY, 1988

JUNE, 1988			
DATE	HIGH	LOW	SETTLE
50288	14850	14715	14810
50388	14940	14825	14865
50488	14890	14655	14680
50588	14710	14600	14675
50688	14745	14525	14595
50988	14625	14440	14535
51088	14645	14450	14620
51188	14540	14245	14335
51288	14405	14315	14345
51388	14590	14410	14570
51688	14705	14510	14695
51788	14770	14400	14420
51888	14475	14160	14210
51988	14315	14050	14300
52088	14365	14200	14295
52388	14350	14100	14175
52488	14380	14185	14380
52588	14470	14305	14345
52688	14460	14315	14450
52788	14400	14265	14340
53188	14950	14330	14890

SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE
50288	14940	14820	14900
50388	14995	14925	14955
50488	14970	14750	14770
50588	14810	14720	14760
50688	14810	14620	14695
50988	14710	14555	14625
51088	14740	14570	14720
51188	14590	14345	14430
51288	14490	14425	14435
51388	14680	14500	14665
51688	14800	14615	14795
51788	14870	14510	14515
51888	14560	14240	14305
51988	14410	14155	14395
52088	14460	14295	14390
52388	14440	14210	14275
52488	14480	14290	14475
52588	14565	14410	14440
52688	14540	14405	14540
52788	14485	14360	14425
53188	15010	14415	14975

DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE
50288	15030	15000	14990
50388	15030	14020	15045
50488	15055	14860	14860
50588	14855	14855	14850
50688	14835	14770	14785
50988			14715
51088	14820	14820	14810
51188	14565	14430	14525
51288	14600	14545	14530
51388			14760
51688	14850	14785	14890
51788	14950	14600	14605
51888	14650	14395	14400
51988	14370	14330	14490
52088	14550	14495	14485
52388			14370
52488	14500	14400	14570
52588	14640	14560	14535
52688	14600	14530	14635
52788	14570	14520	14515
53188	15070	14530	15060

MARCH, 1989			
DATE	HIGH	LOW	SETTLE
50288			15080
50388	15125	15125	15135
50488			14950
50588			14945
50688			14875
50988	14915	14915	14805
51088			14900
51188	14590	14590	14620
51288			14625
51388			14855
51688			14985
51788			14695
51888	14560	14560	14495
51988	14425	14425	14585
52088	14590	14590	14580
52388			14465
52488			14665
52588	14700	14700	14630
52688	14690	14690	14730
52788	14660	14660	14605
53188	15070	15070	15145

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
JUNE, 1988

JUNE, 1988				SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
60188	15180	14885	15075	60188	15265	14975	15165
60288	15110	14920	15035	60288	15190	15010	15125
60388	15150	14950	15025	60388	15245	15040	15115
60688	15130	14935	15120	60688	15225	15030	15210
60788	15115	14900	15030	60788	15200	15000	15125
60888	15465	15030	15410	60888	15570	15130	15510
60988	15435	15260	15320	60988	15540	15380	15430
61088	15500	15250	15305	61088	15625	15350	15430
61388	15385	15295	15330	61388	15520	15425	15460
61488	15670	15395	15485	61488	15810	15530	15620
61588	15520	15390	15510	61588	15665	15535	15640
61688	15385	15150	15250	61688	15510	15255	15380
61788			15287	61788	15440	15245	15415

DECEMBER, 1988				MARCH, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
60188	15345	15100	15255	60188			15345
60288	15250	15180	15215	60288			15305
60388	15250	15170	15210	60388			15305
60688	15260	15210	15300	60688			15390
60788	15240	15180	15215	60788			15305
60888	15600	15250	15605	60888			15700
60988	15590	15515	15530	60988			15625
61088	15670	15570	15530	61088			15630
61388	15605	15575	15560	61388			15660
61488	15920	15710	15720	61488			15820
61588	15730	15650	15740	61588			15840
61688	15565	15420	15480	61688			15580
61788	15520	15400	15520	61788	15600	15600	15625

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
JUNE, 1988

SEPTEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
62088	15390	15265	15350	62088	15475	15360	15455
62188	15570	15180	15565	62188	15640	15285	15670
62288	15800	15615	15695	62288	15890	15745	15805
62388	15730	15590	15660	62388	15825	15760	15775
62488	15725	15530	15560	62488	15820	15725	15675
62788	15500	15230	15270	62788	15590	15355	15385
62888	15580	15280	15540	62888	15700	15400	15655
62988	15595	15310	15460	62988	15720	15450	15575
63088	15640	15475	15580	63088	15755	15610	15690

MARCH, 1989				JUNE, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
62088	15485	15485	15560	62088	15585	15585	15665
62188	15705	15705	15775	62188			15880
62288	15915	15885	15910	62288			16015
62388	15910	15900	15880	62388	15980	15980	15985
62488			15780	62488			15885
62788	15695	15695	15490	62788	15750	15750	15595
62888	15780	15780	15760	62888	15890	15890	15865
62988	15770	15770	15680	62988			15785
63088	15745	15745	15795	63088			15900

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
JULY, 1988

SEPTEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
70188	15645	15380	15450	70188	15740	15500	15565
70588	15780	15350	15770	70588	15900	15480	15900
70688	15760	15290	15380	70688	15860	15420	15500
70788	15490	15265	15450	70788	15605	15420	15570
70888	15515	15305	15345	70888	15625	15440	15465
71188	15485	15320	15410	71188	15605	15440	15540
71288	15420	15125	15215	71288	15540	15280	15335
71388	15375	15060	15360	71388	15460	15250	15485
71488	15445	15270	15365	71488	15560	15420	15490
71588	15500	15280	15455	71588	15605	15410	15585
71888	15450	15250	15410	71888	15550	15385	15535
71988	15450	15150	15295	71988	15550	15300	15425
72088	15405	15235	15370	72088	15510	15450	15500
72188	15305	15105	15120	72188	15415	15300	15255
72288	15130	14900	14930	72288	15265	15045	15065
72588	15070	14890	14985	72588	15205	15030	15120
72688	15115	14960	15035	72688	15245	15100	15170
72788	15080	14840	14865	72788	15195	14995	15005
72888	15140	14865	15100	72888	15270	15010	15240
72988	15485	15140	15465	72988	15605	15285	15600

MARCH, 1989				JUNE, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
70188	15605	15605	15670	70188			15775
70588	15945	15580	16010	70588	15690	15690	16120
70688	15900	15895	15605	70688			15710
70788	15600	15600	15680	70788	15705	15705	15790
70888	15640	15640	15575	70888	15740	15750	15685
71188	15600	15600	15650	71188	15710	15710	15760
71288	15350	15350	15450	71288			15565
71388	15300	15300	15605	71388			15725
71488			15605	71488			15720
71588	15680	15680	15710	71588	15800	15800	15835
71888			15655	71888			15775
71988	15445	15445	15545	71988			15665
72088	15580	15575	15620	72088	15700	15700	15740
72188	15540	15495	15380	72188	15680	15680	15505
72288	15300	15300	15190	72288	15420	15420	15315
72588	15210	15210	15245	72588	15340	15340	15370
72688			15295	72688			15420
72788			15135	72788			15265
72888	15165	15165	15370	72888			15500
72988	15540	15475	15725	72988			15850

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
AUGUST, 1988

SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE
80188	15510	15400	15445
80288	15580	15315	15460
80388	15525	15355	15485
80488	15575	15385	15440
80588	15435	15290	15400
80888	15490	15230	15250
80988	15280	14995	15125
81088	15085	14765	14820
81188	14920	14720	14880
81288	14935	14790	14835
81588	14875	14625	14640
81688	14885	14555	14760
81788	14840	14685	14780
81888	14900	14760	14790
81988	14895	14775	14825
82288	14830	14540	14550
82388	14665	14545	14590
82488	14845	14580	14835
82588	14790	14605	14715
82688	14775	14670	14720
82988	14925	14770	14895
83088	14940	14835	14885
83188	14970	14815	14850

DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE
80188	15620	15560	15585
80288	15690	15435	15595
80388	15630	15500	15620
80488	15695	15550	15580
80588	15535	15440	15540
80888	15615	15380	15390
80988	15435	15150	15255
81088	15200	14945	14945
81188	15050	14900	15020
81288	15070	14930	14975
81588	15000	14770	14780
81688	15020	14715	14910
81788	14985	14845	14930
81888	15040	14910	14930
81988	15035	14925	14965
82288	14975	14670	14690
82388	14790	14675	14730
82488	14980	14725	14970
82588	14910	14740	14845
82688	14910	14805	14850
82988	15055	14900	15030
83088	15075	14980	15020
83188	15110	14955	14985

MARCH, 1989			
DATE	HIGH	LOW	SETTLE
80188	15700	15665	15710
80288	15700	15700	15720
80388			15745
80488			15710
80588	15670	15670	15670
80888	15695	15695	15520
80988	15500	15300	15385
81088	15260	15260	15075
81188	15100	15100	15150
81288	15100	15100	15105
81588	15130	14955	14915
81688	15070	14950	15050
81788	15100	15100	15070
81888			15060
81988	15010	15010	15095
82288	14985	14985	14820
82388	14870	14870	14860
82488	14975	14865	15100
82588	14930	14930	14970
82688	14980	14980	14975
82988	15165	15070	15160
83088	15150	15150	15150
83188	15240	15235	15115

JUNE, 1989			
DATE	HIGH	LOW	SETTLE
80188			15835
80288			15845
80388			15870
80488			15840
80588	15800	15800	15800
80888			15650
80988	15630	15500	15515
81088			15205
81188	15230	15230	15280
81288	15230	15230	15235
81588			15050
81688	15105	15055	15185
81788			15205
81888			15185
81988			15220
82288			14945
82388			14985
82488	15100	15100	15225
82588			15090
82688	15110	15110	15095
82988	15200	15200	15290
83088	15280	15280	15280
83188	15370	15370	15245

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
SEPTEMBER, 1988

SEPTEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
90188	14780	14575	14675	90188	14915	14700	14810
90288	15095	14825	15060	90288	15225	15000	15195
90688	15105	15020	15080	90688	15240	15155	15215
90788	15165	15025	15070	90788	15290	15155	15200
90888	15100	14980	15050	90888	15240	15130	15185
90988	15235	14900	15115	90988	15365	15025	15235
91288	15135	15050	15055	91288	15275	15165	15175
91388	15180	14995	15170	91388	15295	15110	15285
91488	15260	15095	15235	91488	15390	15215	15360
91588	15275	15150	15160	91588	15400	15275	15280
91688			15119	91688	15430	15240	15345

MARCH, 1989				JUNE, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
90188	14830	14830	14940	90188	15110	14960	15070
90288	15180	15130	15325	90288	15260	15260	15455
90688	15350	15320	15345	90688	15480	15450	15475
90788	15340	15300	15335	90788	15490	15420	15465
90888	15320	15320	15320	90888	15450	15450	15450
90988	15400	15395	15360	90988	15475	15325	15485
91288	15375	15375	15295	91288			15415
91388	15240	15240	15405	91388			15525
91488	15495	15365	15485	91488	15625	15600	15610
91588	15505	15390	15410	91588			15535
91688	15540	15400	15475	91688	15550	15540	15600

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
SEPTEMBER, 1988

DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE
91988	15370	15205	15360
92088	15415	15300	15395
92188	15445	15360	15425
92288	15415	15265	15370
92388	15430	15280	15395
92688	15370	15300	15360
92788	15370	15240	15270
92888	15340	15225	15330
92988	15590	15330	15585
93088	15685	15480	15490

MARCH, 1989			
DATE	HIGH	LOW	SETTLE
91988	15490	15350	15490
92088	15545	15450	15530
92188	15530	15525	15560
92288	15540	15400	15500
92388	15540	15440	15525
92688	15470	15450	15495
92788	15495	15420	15405
92888	15475	15370	15465
92988	15715	15480	15725
93088	15805	15600	15625

JUNE, 1989			
DATE	HIGH	LOW	SETTLE
91988	15600	15500	15615
92088	15670	15585	15660
92188	15680	15670	15690
92288	15665	15555	15630
92388	15670	15670	15655
92688	15600	15600	15630
92788			15540
92888	15560	15505	15600
92988	15845	15615	15865
93088	15845	15735	15760

SEPTEMBER, 1989			
DATE	HIGH	LOW	SETTLE
91988			15740
92088			15785
92188			15815
92288			15760
92388			15785
92688	15730	15730	15765
92788			15675
92888	15690	15690	15735
92988	15980	15875	16005
93088			15895

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
OCTOBER, 1988

DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE
100388	15460	15295	15435
100488	15475	15390	15435
100588	15535	15370	15490
100688	15540	15440	15530
100788	15885	15575	15865
101088	15890	15800	15835
101188	15850	15730	15805
101288	15725	15525	15610
101388	15725	15545	15660
101488	15780	15550	15635
101788	15740	15605	15715
101888	15900	15680	15880
101988	15935	15530	15735
102088	16050	15710	16040
102188	16075	15935	16030
102488	16060	15925	15945
102588	16000	15910	15960
102688	15945	15820	15885
102788	15865	15580	15710
102888	15820	15670	15730
103188	15770	15635	15705

MARCH, 1989			
DATE	HIGH	LOW	SETTLE
100388	15590	15445	15570
100488	15605	15540	15570
100588	15665	15510	15630
100688	15660	15585	15670
100788	16020	15725	16015
101088	16025	15950	15980
101188	15980	15885	15950
101288	15850	15675	15750
101388	15860	15700	15800
101488	15920	15700	15780
101788	15865	15755	15860
101888	16040	15865	16030
101988	16075	15680	15880
102088	16205	15870	16195
102188	16230	16100	16190
102488	16230	16110	16110
102588	16145	16090	16135
102688	16120	16010	16055
102788	16020	15760	15880
102888	15985	15860	15900
103188	15930	15805	15865

JUNE, 1989			
DATE	HIGH	LOW	SETTLE
100388			15705
100488	15685	15685	15705
100588	15800	15660	15765
100688	15765	15765	15805
100788	16055	15885	16155
101088	16165	16100	16120
101188	16080	16070	16090
101288	15990	15835	15890
101388	15980	15840	15940
101488	15950	15950	15920
101788	16005	16005	16000
101888			16175
101988	16100	15825	16025
102088	16270	16140	16345
102188	16300	16230	16340
102488	16335	16335	16265
102588	16285	16280	16290
102688	16255	16150	16210
102788	15950	15920	16035
102888	16035	16035	16050
103188	16080	16000	16020

SEPTEMBER, 1989			
DATE	HIGH	LOW	SETTLE
100388			15840
100488			15840
100588			15900
100688	15900	15900	15940
100788			16295
101088			16260
101188			16230
101288			16030
101388			16080
101488	16160	16160	16060
101788	16145	16065	16140
101888			16320
101988			16170
102088	16510	16350	16495
102188	16500	16460	16490
102488	16510	16510	16420
102588			16445
102688	16350	16350	16365
102788			16190
102888			16200
103188			16175

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
NOVEMBER, 1988

DECEMBER, 1988				MARCH, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
110188	15810	15675	15760	110188	15980	15850	15920
110288	15855	15625	15815	110288	16015	15800	15980
110388	15855	15730	15735	110388	16010	15895	15905
110488	15760	15530	15535	110488	15925	15690	15695
110788	15535	15430	15470	110788	15700	15600	15630
110888	15585	15470	15490	110888	15740	15630	15650
110988	15485	15365	15425	110988	15640	15535	15580
111088	15495	15410	15440	111088	15645	15560	15595
111188	15360	15085	15105	111188	15500	15230	15250
111488	15180	15040	15140	111488	15315	15180	15285
111588	15190	15110	15165	111588	15335	15265	15320
111688	15140	14845	14935	111688	15290	15000	15085
111788	15030	14850	14920	111788	15190	15005	15070
111888	15030	14940	14965	111888	15160	15095	15115
112188	15060	14875	15050	112188	15200	15025	15200
112288	15165	14970	15120	112288	15310	15135	15270
112388	15205	15115	15155	112388	15360	15270	15310
112588	15070	14940	15050	112588	15230	15110	15205
112888	15200	15040	15145	112888	15360	15205	15300
112988	15325	15105	15270	112988	15470	15265	15435
113088	15490	15260	15365	113088	15660	15440	15530

JUNE, 1989				SEPTEMBER, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
110188	16040	16000	16075	110188			16230
110288	16060	16040	16135	110288			16290
110388	16145	16060	16060	110388	16240	16240	16215
110488	15965	15965	15850	110488	16185	16150	16005
110788	15850	15800	15785	110788	16000	15950	15940
110888	15870	15790	15805	110888			15960
110988	15735	15715	15730	110988			15880
111088	15750	15720	15745	111088			15895
111188	15645	15535	15395	111188	15795	15795	15540
111488	15450	15340	15430	111488			15575
111588	15435	15400	15460	111588			15600
111688	15390	15260	15225	111688			15365
111788	15330	15300	15210	111788			15350
111888	15300	15240	15260	111888	15390	15390	15405
112188	15210	15175	15345	112188	15300	15300	15490
112288	15300	15275	15415	112288	15440	15440	15560
112388			15455	112388			15600
112588	15315	15300	15350	112588			15495
112888	15415	15410	15445	112888			15590
112988	15465	15445	15585	112988	15590	15580	15735
113088	15790	15610	15685	113088			15835

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
DECEMBER, 1988

DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE
120188	154.10	153.35	153.75
120288	153.50	152.50	153.30
120588	155.50	153.45	154.95
120688	157.05	154.40	157.00
120788	157.25	156.25	156.40
120888	156.65	155.65	156.15
120988	156.35	155.70	155.85
121288	157.00	154.85	154.95
121388	155.25	154.15	155.25
121488	155.15	154.00	154.55
121588	154.90	153.70	154.15
121688			154.48

MARCH, 1989			
DATE	HIGH	LOW	SETTLE
120188	155.75	154.95	155.35
120288	155.00	154.00	154.90
120588	157.15	155.05	156.60
120688	158.75	156.10	158.70
120788	158.95	157.95	158.05
120888	158.20	157.25	157.65
120988	158.15	157.30	157.50
121288	158.70	156.75	156.75
121388	157.00	155.70	156.90
121488	156.90	155.75	156.25
121588	156.70	155.45	155.95
121688	157.25	156.10	156.75

JUNE, 1989			
DATE	HIGH	LOW	SETTLE
120188	157.00	157.00	156.85
120288	156.50	155.50	156.45
120588	158.40	157.00	158.15
120688	159.50	158.00	160.25
120788	159.90	159.55	159.65
120888	159.65	159.15	159.25
120988	159.75	159.15	159.15
121288	160.20	159.00	158.45
121388	158.30	157.40	158.60
121488	158.20	157.40	157.90
121588	158.05	157.25	157.60
121688	158.85	157.85	158.35

SEPTEMBER, 1989			
DATE	HIGH	LOW	SETTLE
120188	158.50	158.15	158.35
120288	157.50	157.50	158.00
120588	160.00	158.50	159.70
120688	159.75	159.75	161.80
120788			161.25
120888	160.90	160.90	160.85
120988			160.80
121288	161.35	161.35	160.15
121388	159.95	159.95	160.30
121488	159.90	159.00	158.55
121588			159.25
121688	159.50	159.50	159.95

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
DECEMBER, 1988

MARCH, 1989				JUNE, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
121988	159.00	156.80	158.45	121988	160.50	158.40	160.05
122088	159.75	157.40	157.85	122088	161.35	159.10	159.45
122188	158.00	156.85	157.65	122188	159.60	159.30	159.25
122288	157.95	157.20	157.25	122288	159.60	158.90	158.85
122388	157.80	157.45	157.55	122388	159.50	159.20	159.15
122788	157.75	156.95	157.20	122788	159.30	158.80	158.80
122888	157.60	156.55	157.50	122888	159.20	158.15	159.10
122988	158.85	157.55	158.45	122988	160.40	159.20	160.10
123088	158.70	157.45	157.60	123088	160.20	159.60	159.20

SEPTEMBER, 1989				DECEMBER, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
121988	160.90	159.95	161.65	121988			163.25
122088	162.25	161.25	161.05	122088			162.65
122188	160.90	160.90	160.85	122188			162.45
122288	161.05	160.45	160.45	122288			162.05
122388	161.00	161.00	160.75	122388			162.35
122788	160.60	160.30	160.40	122788			162.00
122888	160.60	159.75	160.70	122888			162.30
122988	162.00	162.00	161.70	122988			163.30
123088	161.80	161.80	160.80	123088	163.40	163.40	162.40

NYSE COMPOSITE INDEX FUTURE
VS. NYSE COMPOSITE INDEX
DAILY: 1988

CRB Index Futures Contract

CRB Index Futures Contract

Contract Specifications*

Contract:

CRB Futures Price Index futures contract.

Contract Size and Value:

$500 × CRB Futures Price Index. (Example: $500 × 250.00 = $125,000; 250.00 represents a recent Index level.)

Trading Cycle:

March, May, July, September, December (4 months traded at all times).

Trading Hours (Open/Close):

9:00 A.M./3:15 P.M. (N.Y. time)

Minimum Price Fluctuations (Tick Size):

.05 (5 basis points) = $25.00.

Daily Price Limits:

None.

Position Limits:

5000 contracts net long or short.

Last Day of Trading:

Third Friday of the expiration month; if the third Friday is not a NYFE business day, the last trading day will be the preceding such business day. Beginning with the March 1989 contract, the last trading day will be the third business day of the expiration month.

Contract Settlement:

Settlement at contract maturity is by cash payment; final settlement is based on the value of the CRB Futures Price Index at the close of business on the last day of trading to the nearest .01.

*As of February 1, 1989.

Components of the CRB Futures Price Index *

Contract	Exchange
Cattle – live	CME
Cocoa	CSCE
Coffee	CSCE
Copper	COMEX
Corn	CBT
Cotton	NYCE
Crude Oil	NYMEX
Gold	COMEX
Heating Oil	NYMEX
Hogs – live	CME
Lumber	CME
Oats	CBT
Orange Juice	NYCE
Platinum	NYMEX
Pork Bellies	CME
Silver	COMEX
Soybeans	CBT
Soybean Meal	CBT
Soybean Oil	CBT
Sugar – No. 11	CSCE
Wheat	CBT

* As of February 1, 1989

CRB INDEX FUTURES CONTRACT

MONTHLY VOLUME
1986 - 1988

	1988	1987	1986
JANUARY	9,557	3,360	
FEBRUARY	10,726	7,143	
MARCH	13,841	8,261	
APRIL	9,480	10,313	
MAY	20,299	15,510	
JUNE	43,591	16,993	10,742
JULY	31,043	13,271	9,019
AUGUST	22,020	13,107	8,821
SEPTEMBER	15,615	9,237	8,343
OCTOBER	9,044	14,744	5,375
NOVEMBER	9,691	13,205	8,182
DECEMBER	11,044	11,688	8,842
TOTALS	205,951	136,832	59,324

LARGEST VOLUME TRADING DAYS:
1988 - 3,234 on June 21, 1988
1987 - 2,134 on October 21, 1987
1986 - 2,349 on November 6, 1986

MONTH-END OPEN INTEREST
1986 - 1988

	1988	1987	1986
JANUARY	3,061	2,831	
FEBRUARY	2,805	2,710	
MARCH	2,598	2,349	
APRIL	2,786	2,850	
MAY	3,448	3,197	
JUNE	3,595	5,628	665
JULY	2,449	5,739	678
AUGUST	2,954	5,453	1,191
SEPTEMBER	2,502	4,136	996
OCTOBER	2,320	3,831	1,226
NOVEMBER	2,658	4,403	1,825
DECEMBER	2,431	2,497	2,439

HIGHEST DAILY OPEN INTEREST:
1988 - 4,992 on June 7, 1988
1987 - 5,970 on July 15,1987
1986 - 2,484 on December 18, 1986

CRB INDEX FUTURES
DAILY TOTAL VOLUME AND OPEN INTEREST
1988

JANUARY			FEBRUARY			MARCH		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
10488	583	2,481	20188	754	2,998	30188	613	2,827
10588	366	2,296	20288	518	2,739	30288	638	2,412
10688	270	2,294	20388	679	2,716	30388	860	2,809
10788	787	2,311	20488	372	2,641	30488	712	2,421
10888	398	2,298	20588	416	2,491	30788	365	2,723
11188	475	2,284	20888	501	2,489	30888	492	2,726
11288	834	2,495	20988	586	2,406	30988	536	2,715
11388	278	2,507	21088	334	2,536	31088	696	2,848
11488	237	2,522	21188	336	2,532	31188	470	2,872
11588	513	2,536	21288	277	2,549	31488	899	3,011
11888	412	2,624	21688	307	2,617	31588	487	3,126
11988	381	2,614	21788	508	2,425	31688	422	2,893
12088	619	2,861	21888	532	2,536	31788	748	2,838
12188	382	2,682	21988	613	2,504	31888	633	2,116
12288	273	2,736	22288	611	2,597	32188	769	2,357
12588	499	2,807	22388	643	2,552	32288	591	2,575
12688	519	2,783	22488	686	2,625	32388	619	2,768
12788	347	2,802	22588	475	2,640	32488	747	2,670
12888	411	2,951	22688	883	2,755	32588	896	2,605
12988	973	3,061	22988	695	2,805	32888	296	2,534
						32988	502	2,593
						33088	493	2,660
						33188	357	2,598

APRIL			MAY			JUNE		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
40488	1,357	2,841	50288	1,281	2,851	60188	1,435	3,907
40588	611	2,803	50388	313	2,995	60288	1,334	3,865
40688	466	2,651	50488	283	3,008	60388	1,468	4,500
40788	304	2,733	50588	495	3,262	60688	2,262	4,677
40888	610	2,654	50688	291	3,277	60788	3,064	4,992
41188	610	2,789	50988	760	3,426	60888	3,100	4,696
41288	369	2,802	51088	1,809	3,736	60988	1,617	4,990
41388	423	2,554	51188	967	3,906	61088	1,208	4,889
41488	546	2,807	51288	640	3,878	61388	1,329	3,259
41588	341	2,803	51388	676	3,893	61488	975	3,335
41888	617	2,942	51688	2,012	4,082	61588	1,200	3,388
41988	263	2,810	51788	1,313	4,132	61688	2,162	3,416
42088	301	2,918	51888	734	4,045	61788	1,669	3,627
42188	483	2,876	51988	1,573	3,716	62088	1,964	3,769
42288	385	2,939	52088	1,253	3,547	62188	3,234	4,066
42588	290	2,923	52388	1,309	3,707	62288	2,386	4,057
42688	397	3,043	52488	850	3,638	62388	1,888	3,634
42788	538	3,004	52588	866	3,541	62488	2,238	3,467
42888	190	2,706	52688	980	3,712	62788	1,653	3,589
42988	379	2,786	52788	701	3,634	62888	2,764	3,557
			53188	1,193	3,448	62988	2,877	3,280
						63088	1,764	3,595

CRB INDEX FUTURES
DAILY TOTAL VOLUME AND OPEN INTEREST
1988

JULY			AUGUST			SEPTEMBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
70188	993	3,355	80188	1,686	2,503	90188	647	3,034
70588	2,531	2,991	80288	1,140	2,458	90288	526	2,887
70688	1,784	3,034	80388	1,103	2,675	90688	651	2,862
70788	1,937	3,139	80488	913	2,659	90788	449	2,772
70888	1,154	3,234	80588	858	2,698	90888	793	2,873
71188	1,443	3,233	80888	942	2,654	90988	950	2,953
71288	1,656	3,309	80988	903	2,573	91288	762	2,906
71388	1,396	3,191	81088	875	2,632	91388	1,746	2,830
71488	3,051	3,317	81188	906	2,676	91488	792	2,877
71588	1,305	2,647	81288	2,720	2,940	91588	740	2,713
71888	1,834	2,665	81588	1,153	2,885	91688	1,383	2,068
71988	1,721	2,729	81688	1,509	2,863	91988	1,077	2,434
72088	1,342	2,617	81788	863	2,813	92088	609	2,523
72188	1,302	2,489	81888	651	2,837	92188	267	2,477
72288	755	2,489	81988	587	2,840	92288	561	2,542
72588	1,322	2,514	82288	883	2,948	92388	457	2,462
72688	1,888	2,495	82388	832	2,766	92688	676	2,521
72788	1,560	2,506	82488	972	2,943	92788	567	2,611
72888	1,168	2,522	82588	541	2,978	92888	453	2,608
72988	901	2,449	82688	303	2,976	92988	1,003	2,400
			82988	572	3,021	93088	506	2,502
			83088	599	3,007			
			83188	509	2,954			

OCTOBER			NOVEMBER			DECEMBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
100388	523	2,559	110188	210	2,313	120188	687	2,627
100488	868	2,567	110288	765	2,392	120288	437	2,635
100588	400	2,594	110388	617	2,460	120588	937	2,654
100688	460	2,635	110488	467	2,512	120688	599	2,579
100788	402	2,551	110788	281	2,477	120788	224	2,544
101088	430	2,554	110888	219	2,410	120888	617	2,595
101188	320	2,540	110988	256	2,475	120988	655	2,653
101288	360	2,531	111088	384	2,537	121288	740	2,757
101388	594	2,606	111188	393	2,573	121388	610	2,736
101488	638	2,605	111488	174	2,573	121488	395	2,756
101788	642	2,254	111588	417	2,582	121588	670	2,794
101888	598	2,281	111688	550	2,502	121688	885	2,488
101988	241	2,278	111788	703	2,563	121988	609	2,489
102088	353	2,268	111888	524	2,569	122088	371	2,471
102188	275	2,253	112188	696	2,587	122188	526	2,421
102488	423	2,281	112288	550	2,632	122288	305	2,419
102588	363	2,295	112388	430	2,632	122388	121	2,394
102688	383	2,265	112588			122788	277	2,387
102788	210	2,282	112888	766	2,566	122888	520	2,421
102888	331	2,288	112988	490	2,597	122988	349	2,445
103188	230	2,320	113088	794	2,658	123088	510	2,431

CRB FUTURES PRICE INDEX
DAILY HIGH, LOW AND CLOSE
1988

JANUARY, 1988

DATE	HIGH	LOW	CLOSE
10488	234.44	231.72	234.43
10588	236.08	234.14	236.08
10688	237.45	235.57	237.44
10788	238.82	237.01	237.09
10888	238.31	236.86	238.31
11188	238.61	236.81	237.09
11288	237.09	234.75	235.09
11388	235.92	234.90	235.89
11488	236.56	235.46	236.56
11588	238.07	236.01	236.45
11888	238.41	236.50	238.41
11988	239.53	238.32	239.31
12088	239.71	237.17	237.25
12188	237.97	236.63	237.31
12288	238.42	236.71	238.38
12588	238.85	236.62	236.73
12688	236.91	235.41	236.19
12788	236.25	234.28	234.35
12888	234.31	232.29	232.60
12988	232.57	229.56	230.35

FEBRUARY, 1988

DATE	HIGH	LOW	CLOSE
20188	230.29	229.11	229.51
20288	230.17	228.91	229.13
20388	229.97	228.43	229.87
20488	231.49	229.53	231.26
20588	231.79	230.68	230.94
20888	231.23	229.89	230.56
20988	231.41	229.61	231.25
21088	232.01	231.21	231.60
21188	232.56	231.55	232.07
21288	232.44	231.27	232.09
21688	232.55	231.81	231.84
21788	233.12	231.41	232.88
21888	233.04	230.81	230.81
21988	232.08	230.26	231.38
22288	231.41	229.82	229.86
22388	229.85	227.06	227.18
22488	227.67	226.46	226.54
22588	226.86	225.32	225.68
22688	225.60	224.24	224.26
22988	225.79	224.00	225.72

MARCH, 1988

DATE	HIGH	LOW	CLOSE
30188	226.37	225.52	226.05
30288	226.34	225.30	225.95
30388	226.06	224.36	224.50
30488	226.14	224.48	225.64
30788	226.06	225.44	225.94
30888	226.70	225.77	225.78
30988	225.91	224.50	224.50
31088	225.47	224.16	224.59
31188	225.91	224.46	225.82
31488	226.47	225.47	226.06
31588	226.07	225.46	225.76
31688	226.32	225.61	226.23
31788	228.00	226.31	227.93
31888	228.59	227.87	228.44
32188	229.72	228.30	228.80
32288	230.76	228.50	230.81
32388	231.75	230.86	231.75
32488	233.11	231.75	233.00
32588	233.42	232.63	233.29
32888	233.40	232.17	233.34
32988	233.77	233.12	233.19
33088	233.58	232.91	233.52
33188	233.66	232.82	232.99

APRIL, 1988

DATE	HIGH	LOW	CLOSE
40488	236.55	232.75	233.99
40588	233.97	232.89	233.19
40688	233.46	232.62	232.67
40788	233.59	232.29	233.59
40888	235.01	233.58	234.69
41188	236.10	234.41	235.96
41288	236.07	234.71	235.02
41388	235.05	233.11	233.13
41488	234.15	232.75	234.15
41588	234.69	233.33	233.45
41888	234.61	233.45	233.99
41988	234.64	233.75	234.42
42088	234.61	233.71	234.11
42188	233.99	232.80	233.06
42288	233.36	232.29	233.13
42588	233.35	232.66	232.81
42688	233.68	232.47	233.68
42788	234.96	233.73	234.45
42888	234.43	233.06	233.06
42988	233.73	232.06	232.73

CRB FUTURES PRICE INDEX
DAILY HIGH, LOW AND CLOSE
1988

MAY, 1988

DATE	HIGH	LOW	CLOSE
50288	234.52	232.50	232.50
50388	233.54	232.43	232.92
50488	233.29	232.75	233.24
50588	234.22	233.29	233.60
50688	234.55	233.54	234.55
50988	236.06	234.18	236.03
51088	237.06	235.83	237.05
51188	237.85	236.64	237.46
51288	237.58	236.99	237.54
51388	239.04	237.20	238.97
51688	243.27	239.18	241.89
51788	242.65	241.40	241.92
51888	242.91	241.28	242.90
51988	246.19	242.95	244.25
52088	246.11	244.42	246.11
52388	246.48	243.21	244.13
52488	246.04	243.59	245.89
52588	246.20	242.83	242.88
52688	243.15	241.34	242.23
52788	243.53	241.88	242.89
53188	248.47	242.85	248.39

JUNE, 1988

DATE	HIGH	LOW	CLOSE
60188	249.95	248.31	249.83
60288	253.08	249.14	253.08
60388	256.07	252.70	255.10
60688	259.92	255.24	259.52
60788	262.33	259.52	260.31
60888	260.31	256.33	256.33
60988	258.54	255.35	258.20
61088	260.71	256.48	257.61
61388	257.67	255.28	256.35
61488	257.50	255.89	257.09
61588	260.49	257.09	259.52
61688	262.22	259.52	260.78
61788	263.37	260.25	263.30
62088	267.18	263.14	266.23
62188	269.55	265.90	268.97
62288	269.26	267.32	268.86
62388	270.89	266.82	266.82
62488	266.82	265.00	265.18
62788	270.58	265.11	270.52
62888	272.19	267.20	267.20
62988	267.07	260.64	260.71
63088	266.37	260.71	265.07

JULY, 1988

DATE	HIGH	LOW	CLOSE
70188	267.18	264.80	265.79
70588	266.14	261.43	262.64
70688	265.79	261.12	265.79
70788	267.48	263.08	263.17
70888	263.48	260.76	261.02
71188	261.10	254.35	254.35
71288	257.76	253.39	256.83
71388	260.75	256.52	260.65
71488	266.07	260.56	264.46
71588	265.67	263.94	264.94
71888	264.80	260.08	260.63
71988	260.37	257.39	260.04
72088	260.52	256.68	257.49
72188	261.25	257.75	259.18
72288	260.04	258.65	258.65
72588	259.62	253.63	253.63
72688	253.76	245.47	245.52
72788	249.39	244.80	245.30
72888	245.73	241.97	241.97
72988	246.51	241.97	246.19

AUGUST, 1988

DATE	HIGH	LOW	CLOSE
80188	250.44	246.37	249.45
80288	250.11	248.23	248.23
80388	248.85	247.45	248.20
80488	251.16	248.20	250.17
80588	251.51	249.96	251.04
80888	251.17	248.10	248.41
80988	249.04	247.81	248.28
81088	250.34	247.96	250.34
81188	250.37	249.28	249.61
81288	251.43	246.90	246.91
81588	249.62	246.21	249.62
81688	250.45	247.29	247.29
81788	247.35	245.81	247.20
81888	249.46	247.20	248.94
81988	249.05	247.72	248.21
82288	248.20	245.33	245.33
82388	245.98	243.56	243.66
82488	247.26	243.66	247.11
82588	248.75	246.89	246.85
82688	246.93	246.03	246.60
82988	246.63	244.04	244.80
83088	246.03	244.05	246.04
83188	246.56	245.35	246.18

CRB FUTURES PRICE INDEX
DAILY HIGH, LOW AND CLOSE
1988

SEPTEMBER, 1988				OCTOBER, 1988			
DATE	HIGH	LOW	CLOSE	DATE	HIGH	LOW	CLOSE
90188	248.21	246.22	247.09	100388	238.21	236.68	237.59
90288	247.38	246.42	246.97	100488	239.67	237.59	239.19
90688	247.75	246.60	246.60	100588	239.19	237.77	238.76
90788	247.22	245.88	246.64	100688	239.33	238.08	238.93
90888	247.22	245.61	247.22	100788	239.31	238.00	238.38
90988	247.40	244.62	244.62	101088	240.33	238.21	239.99
91288	244.62	243.50	244.46	101188	240.16	239.06	239.81
91388	247.46	244.04	246.70	101288	241.92	239.81	241.92
91488	248.71	246.70	248.60	101388	243.77	241.81	243.77
91588	248.62	246.03	246.12	101488	245.18	243.75	245.00
91688	246.15	242.75	242.75	101788	246.51	245.00	246.47
91988	242.75	239.04	239.17	101888	246.47	244.90	244.90
92088	240.69	238.95	239.62	101988	246.19	244.79	246.19
92188	239.94	239.25	239.35	102088	246.62	245.45	245.45
92288	241.45	238.67	241.39	102188	246.27	245.51	245.51
92388	241.58	239.44	239.41	102488	245.60	242.85	243.87
92688	239.55	237.06	237.06	102588	244.53	242.52	242.54
92788	238.14	236.44	238.10	102688	243.05	241.96	243.05
92888	238.93	237.55	237.47	102788	243.06	241.60	241.95
92988	238.17	237.02	238.00	102888	243.52	241.79	243.48
93088	239.19	237.90	238.75	103188	244.53	243.45	243.93

NOVEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	CLOSE	DATE	HIGH	LOW	CLOSE
110188	244.13	243.20	243.89	120188	244.66	243.40	244.18
110288	247.02	243.89	247.02	120288	245.73	243.70	245.33
110388	247.27	244.81	244.87	120588	245.59	244.06	244.06
110488	245.74	244.34	244.82	120688	244.77	243.64	244.45
110788	245.75	243.84	245.75	120788	245.10	243.67	245.10
110888	245.75	244.95	245.31	120888	246.52	244.41	244.41
110988	246.27	245.03	246.27	120988	246.91	244.13	246.75
111088	246.30	243.64	243.64	121288	247.87	246.24	247.61
111188	244.29	242.52	242.77	121388	247.67	245.60	245.60
111488	243.62	241.52	243.47	121488	248.06	245.54	248.06
111588	243.64	241.22	241.22	121588	248.75	245.63	245.75
111688	241.94	240.71	240.71	121688	248.33	245.15	248.33
111788	240.87	236.82	236.82	121988	249.70	247.77	249.36
111888	236.83	235.91	235.98	122088	250.81	248.44	250.76
112188	236.97	235.80	236.93	122188	252.15	250.39	251.66
112288	239.91	236.86	239.60	122288	251.86	251.10	251.36
112388	242.02	239.60	241.98	122388	252.86	251.31	252.75
112588	243.13	241.97	243.12	122788	253.55	252.32	252.37
112888	245.35	242.41	243.18	122888	252.36	250.60	250.60
112988	243.53	241.58	242.74	122988	250.44	249.77	249.77
113088	244.93	242.47	244.93	123088	251.83	249.77	251.83

CRB INDEX FUTURES CONTRACT PRICE HISTORY
JANUARY, 1988

MARCH, 1988

DATE	HIGH	LOW	SETTLE
10488	232.65	227.90	232.60
10588	234.20	232.20	233.90
10688	235.60	233.00	235.60
10788	237.65	234.40	235.10
10888	236.60	234.50	236.45
11188	236.30	234.05	234.70
11288	234.85	232.00	232.95
11388	234.15	232.95	234.10
11488	235.20	233.25	234.90
11588	236.30	233.60	234.50
11888	236.30	234.30	236.15
11988	237.45	235.60	236.95
12088	237.85	234.50	234.90
12188	235.65	233.90	235.40
12288	235.95	234.20	235.80
12588	236.65	234.00	234.20
12688	234.65	232.80	234.00
12788	233.75	232.45	232.60
12888	232.90	231.25	231.30
12988	231.10	227.50	228.00

MAY, 1988

DATE	HIGH	LOW	SETTLE
10488	231.40	228.40	232.00
10588	233.10	231.75	233.20
10688	235.00	232.75	235.00
10788	236.60	235.50	234.30
10888	235.65	233.80	235.65
11188	235.40	233.50	233.95
11288	234.00	231.50	232.10
11388	232.75	232.25	233.20
11488	234.20	232.90	234.00
11588	235.40	232.80	233.70
11888	235.15	233.80	235.20
11988	236.50	235.10	235.95
12088	235.90	234.00	233.90
12188	233.50	233.00	234.25
12288	234.50	234.20	234.65
12588	234.85	233.25	233.05
12688	233.45	232.15	232.50
12788	232.25	231.80	231.20
12888	231.25	230.00	229.95
12988	229.50	226.40	226.60

JULY, 1988

DATE	HIGH	LOW	SETTLE
10488			232.05
10588	231.75	231.75	233.20
10688	234.80	232.75	235.10
10788	236.00	235.50	234.40
10888	235.50	235.50	235.75
11188	235.50	235.00	234.05
11288	233.50	231.50	232.15
11388	232.85	232.80	233.30
11488	233.15	233.15	234.10
11588	235.20	232.65	233.70
11888	234.50	234.50	235.30
11988	236.50	235.10	236.00
12088	235.90	234.20	233.90
12188	234.00	232.85	234.30
12288	234.25	233.25	234.70
12588	235.10	233.50	233.10
12688	233.15	232.00	232.60
12788	232.20	231.60	231.20
12888	231.00	230.00	230.05
12988	229.50	226.20	227.00

SEPTEMBER, 1988

DATE	HIGH	LOW	SETTLE
10488			232.00
10588			233.25
10688	234.50	234.50	235.20
10788			234.50
10888			235.85
11188			234.10
11288	233.25	233.25	232.10
11388	233.00	233.00	233.30
11488			234.20
11588			233.75
11888			235.30
11988	236.50	236.00	235.95
12088	236.70	236.70	233.95
12188	233.50	233.50	234.25
12288	233.00	233.00	234.65
12588	233.50	233.50	233.05
12688	232.00	232.00	232.60
12788	232.20	231.80	231.30
12888			229.95
12988	227.50	226.50	227.00

CRB INDEX FUTURES CONTRACT PRICE HISTORY
FEBRUARY, 1988

MARCH, 1988				MAY, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
20188	228.70	227.10	227.95	20188	227.40	226.20	227.00
20288	229.60	227.60	227.80	20288	228.25	226.75	226.80
20388	229.30	226.70	227.85	20388	227.50	225.90	226.85
20488	230.00	228.40	229.75	20488	228.75	227.50	228.80
20588	230.75	229.05	229.60	20588	229.80	227.45	228.50
20888	230.90	228.65	229.40	20888	229.60	227.50	228.15
20988	230.25	228.40	229.60	20988	228.75	227.25	228.30
21088	230.65	229.55	230.30	21088	229.25	228.60	229.10
21188	231.65	230.50	230.85	21188	230.15	229.30	229.50
21288	231.15	229.90	231.05	21288	229.90	228.75	229.70
21688	231.70	230.35	230.50	21688	230.50	229.15	229.15
21788	232.10	230.00	232.05	21788	230.60	228.50	230.60
21888	232.00	229.55	229.55	21888	230.60	228.25	228.25
21988	231.00	228.85	230.55	21988	229.50	227.25	229.30
22288	230.90	229.25	229.45	22288	229.45	228.15	228.15
22388	229.40	226.50	226.80	22388	228.10	225.35	225.50
22488	227.20	226.00	226.05	22488	225.75	224.65	224.65
22588	226.50	224.50	225.40	22588	225.15	223.35	224.00
22688	225.20	223.40	223.50	22688	224.00	222.15	222.35
22988	225.50	223.45	225.50	22988	224.50	222.25	224.50

JULY, 1988				SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
20188	227.75	226.50	227.25	20188	227.00	226.50	227.25
20288	228.50	226.25	226.95	20288	228.25	228.25	226.90
20388	227.70	226.00	226.95	20388			226.95
20488	228.50	227.30	228.85	20488			228.90
20588	229.50	227.40	228.50	20588			228.40
20888	230.00	227.55	228.20	20888	229.50	229.25	228.15
20988	228.60	227.75	228.40	20988	227.80	227.70	228.30
21088	229.00	228.50	229.00	21088	228.70	228.70	228.90
21188	230.00	229.35	229.40	21188			229.30
21288	229.80	228.75	229.80	21288	229.50	228.90	229.75
21688	230.00	229.50	229.00	21688	230.25	229.50	228.90
21788	230.45	229.00	230.20	21788	228.75	228.50	230.20
21888	228.25	228.25	228.25	21888	230.00	228.00	228.25
21988	228.35	227.00	229.25	21988			229.20
22288	229.80	228.75	228.05	22288	229.60	227.95	227.95
22388	228.00	225.00	225.25	22388	227.90	224.90	225.25
22488	225.70	224.75	224.55	22488	225.05	225.00	224.50
22588	224.50	223.05	223.75	22588	224.75	222.75	223.75
22688	223.25	221.30	221.75	22688	223.50	221.35	221.50
22988	224.00	221.60	224.05	22988	223.25	221.70	224.05

CRB INDEX FUTURES CONTRACT PRICE HISTORY
MARCH, 1988

MARCH, 1988				MAY, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
30188	225.95	225.05	225.90	30188	224.95	224.15	224.85
30288	226.15	224.90	225.95	30288	225.10	223.85	224.95
30388	226.55	224.40	225.00	30388	225.80	223.55	224.00
30488	226.30	225.35	225.50	30488	225.40	224.50	224.50
30788	226.00	225.05	225.95	30788	225.00	224.20	225.00
30888	226.85	225.60	225.65	30888	226.00	224.70	224.75
30988	226.15	224.40	224.55	30988	225.55	223.55	223.55
31088	225.65	224.25	224.75	31088	224.85	223.35	223.90
31188	225.95	224.35	225.95	31188	225.45	223.50	225.10
31488	226.45	225.50	226.05	31488	225.65	224.80	225.30
31588	226.10	225.40	225.80	31588	225.40	224.50	225.05
31688	226.40	225.70	226.35	31688	225.45	224.95	225.10
31788	227.85	226.20	227.80	31788	227.10	225.20	227.05
31888	228.25	227.80	228.44	31888	228.00	227.00	227.90

JULY, 1988				SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
30188	223.45	224.05	224.50	30188			224.40
30288	224.15	223.25	224.50	30288			224.40
30388	225.00	222.50	223.50	30388	224.50	223.00	223.50
30488	224.80	224.40	224.50	30488	224.85	224.85	224.75
30788	224.70	224.00	224.70	30788	225.05	224.25	225.05
30888	225.45	224.80	224.65	30888	225.10	224.90	224.85
30988	225.05	223.50	223.50	30988	224.75	224.25	223.75
31088	224.80	223.50	224.00	31088	225.15	223.70	224.10
31188	225.00	223.75	225.05	31188			225.00
31488	225.25	224.50	225.20	31488	225.25	225.10	225.20
31588	225.10	224.40	225.00	31588	225.20	224.75	225.05
31688	225.35	224.75	225.00	31688	225.05	225.05	225.05
31788	226.95	225.30	226.95	31788	226.10	225.60	227.00
31888	227.90	227.00	227.80	31888	227.40	227.40	227.80

CRB INDEX FUTURES CONTRACT PRICE HISTORY
MARCH, 1988

MAY, 1988				JULY, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
32188	229.50	227.95	228.50	32188	229.00	227.70	228.20
32288	229.90	227.75	229.80	32288	229.65	227.40	229.65
32388	230.65	229.70	230.45	32388	230.15	229.50	230.10
32488	232.30	230.55	231.20	32488	231.70	230.35	231.15
32588	232.25	230.75	231.40	32588	231.90	230.60	231.10
32888	231.85	230.65	231.60	32888	231.60	230.25	231.20
32988	232.20	231.15	231.35	32988	231.95	230.75	231.00
33088	232.20	230.80	231.90	33088	231.85	230.60	231.50
33188	232.65	231.30	232.60	33188	232.20	230.95	232.00

SEPTEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
32188	228.50	227.85	228.00	32188			228.00
32288	229.40	227.75	229.55	32288	228.00	228.00	229.50
32388			230.05	32388			230.00
32488	231.25	230.75	231.00	32488	231.30	231.30	231.00
32588	231.25	230.75	231.05	32588	231.85	231.00	231.05
32888	231.00	230.85	231.15	32888			231.00
32988	231.75	231.20	230.95	32988	231.75	231.00	231.00
33088	231.45	230.75	231.45	33088			231.45
33188	231.00	230.90	231.75	33188			231.50

CRB INDEX FUTURES CONTRACT PRICE HISTORY
APRIL, 1988

MAY, 1988

DATE	HIGH	LOW	SETTLE
40488	235.40	233.30	233.50
40588	233.15	231.95	232.95
40688	232.80	231.40	232.20
40788	233.25	231.60	232.85
40888	234.40	232.85	233.85
41188	235.75	234.20	235.60
41288	236.05	234.45	234.55
41388	234.70	232.65	232.95
41488	234.40	232.60	233.90
41588	234.80	232.95	233.05
41888	234.80	233.75	233.90
41988	234.45	233.15	234.45
42088	234.70	233.70	234.20
42188	233.90	232.35	232.60
42288	233.30	231.75	232.90
42588	233.50	232.60	232.85
42688	234.40	232.35	234.35
42788	235.20	233.80	234.50
42888	234.60	233.35	233.50
42988	234.60	232.60	234.15

JULY, 1988

DATE	HIGH	LOW	SETTLE
40488	234.90	232.70	232.90
40588	232.65	231.50	232.50
40688	232.30	230.75	231.70
40788	232.45	231.35	232.45
40888	234.20	232.30	233.55
41188	235.45	234.00	235.30
41288	235.90	233.95	234.30
41388	234.35	231.90	232.65
41488	234.00	232.20	233.60
41588	234.60	232.70	232.80
41888	234.50	233.50	233.65
41988	234.10	233.00	234.05
42088	234.45	233.45	233.85
42188	233.60	231.90	232.25
42288	233.20	231.50	232.55
42588	233.05	232.35	232.50
42688	234.05	232.20	234.10
42788	235.00	233.80	234.30
42888	234.50	233.10	233.25
42988	234.00	232.20	233.95

SEPTEMBER, 1988

DATE	HIGH	LOW	SETTLE
40488	235.00	233.00	232.90
40588	232.25	231.80	232.40
40688	232.25	232.10	231.60
40788	231.50	231.50	232.40
40888	232.30	232.30	233.55
41188	235.50	235.00	235.55
41288			234.35
41388	234.40	234.10	232.65
41488	233.75	232.50	233.60
41588	234.20	232.90	233.00
41888	234.10	233.25	233.25
41988	233.25	233.25	233.75
42088	233.65	233.20	233.60
42188	232.00	232.00	232.00
42288	232.20	231.75	232.40
42588	233.10	232.40	232.40
42688	232.50	232.40	234.00
42788	234.75	233.90	234.25
42888	234.25	234.00	233.20
42988	233.00	233.00	233.90

DECEMBER, 1988

DATE	HIGH	LOW	SETTLE
40488	233.75	233.05	233.00
40588			232.50
40688			231.75
40788	231.50	231.50	232.35
40888	232.75	232.75	233.60
41188			235.60
41288			234.35
41388			232.90
41488	233.90	233.90	233.95
41588			233.35
41888	234.35	234.35	233.60
41988	233.75	233.75	234.00
42088	234.00	234.00	234.00
42188			232.40
42288			232.80
42588			232.75
42688	232.75	232.75	234.25
42788			234.60
42888			233.55
42988	234.00	233.25	234.25

CRB INDEX FUTURES CONTRACT PRICE HISTORY
MAY, 1988

MAY, 1988				JULY, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
50288	234.80	231.75	232.75	50288	234.45	231.50	232.45
50388	233.60	232.75	233.35	50388	233.20	232.55	233.10
50488	233.50	232.90	233.50	50488	233.45	232.60	233.40
50588	234.20	233.50	233.95	50588	234.00	233.25	233.80
50688	234.45	233.60	234.05	50688	234.25	233.50	234.00
50988	237.00	234.15	236.75	50988	236.90	233.90	236.75
51088	238.50	236.55	238.40	51088	238.55	236.60	238.40
51188	238.70	237.40	238.20	51188	238.80	237.50	238.15
51288	238.30	237.70	238.15	51288	238.75	237.75	238.10
51388	239.30	237.50	239.30	51388	238.45	237.35	239.25
51688	243.90	239.30	243.60	51688	243.70	238.95	243.45
51788	244.90	242.30	243.25	51788	244.75	241.85	243.40
51888	243.70	242.00	243.35	51888	243.80	241.75	243.20
51988	246.35	243.70	244.80	51988	246.25	243.40	244.65
52088	246.25	244.00	246.11	52088	246.30	243.95	246.25

SEPTEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
50288	233.20	232.65	233.00	50288	233.00	233.00	233.50
50388	233.50	233.00	233.50	50388	234.00	233.75	234.00
50488	233.55	233.05	233.90	50488	235.00	234.00	234.50
50588	234.75	234.15	234.25	50588	234.90	234.50	234.70
50688	234.25	234.00	234.50	50688	234.40	234.40	235.00
50988	236.00	234.25	237.30	50988	235.75	235.75	237.85
51088	238.15	237.40	239.00	51088			239.60
51188	239.50	238.25	238.75	51188			239.35
51288	238.75	238.50	238.70	51288			238.30
51388	238.35	238.05	239.95	51388	239.00	238.10	240.40
51688	244.15	239.70	244.05	51688	243.70	241.50	244.65
51788	245.25	242.75	244.20	51788	247.00	243.80	245.00
51888	244.35	242.70	243.90	51888	244.70	243.30	244.60
51988	246.00	244.20	245.30	51988	247.25	244.70	244.25
52088	246.95	244.50	246.90	52088	245.95	245.75	247.55

CRB INDEX FUTURES CONTRACT PRICE HISTORY
MAY, 1988

JULY, 1988			
DATE	HIGH	LOW	SETTLE
52388	245.50	242.90	243.55
52488	245.85	242.70	245.55
52588	245.85	241.00	241.30
52688	242.55	240.00	241.75
52788	243.35	241.65	242.25
53188	248.45	245.00	248.30

SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE
52388	245.50	243.95	244.30
52488	246.25	243.35	246.10
52588	246.25	241.75	241.80
52688	242.75	241.00	242.30
52788	243.70	242.15	242.85
53188	249.00	245.60	248.90

DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE
52388	245.80	245.80	245.05
52488	246.00	244.15	246.65
52588	246.00	243.00	242.30
52688	243.25	241.80	242.85
52788	243.50	242.50	243.45
53188	249.45	246.00	249.50

CRB INDEX FUTURES CONTRACT PRICE HISTORY
JUNE, 1988

JULY, 1988				SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
60188	252.00	247.20	248.55	60188	251.60	248.00	249.10
60288	252.50	246.70	252.35	60288	252.80	246.85	252.85
60388	255.25	249.00	254.00	60388	255.15	250.05	254.20
60688	262.00	256.00	261.70	60688	262.00	256.00	261.70
60788	264.25	257.60	259.15	60788	264.00	257.50	259.10
60888	257.60	254.60	255.25	60888	257.25	254.25	255.10
60988	257.75	253.85	255.55	60988	257.50	253.75	255.30
61088	259.30	254.30	256.35	61088	259.00	254.00	256.20
61388	257.60	253.90	255.30	61388	257.55	253.75	255.05
61488	256.45	253.75	256.10	61488	256.05	254.25	255.70
61588	262.70	256.70	262.05	61588	262.35	256.70	261.80
61688	265.40	258.40	258.60	61688	265.40	258.20	258.40
61788	262.20	258.00	261.60	61788	262.00	258.10	261.55
62088	267.00	264.00	266.75	62088	267.80	264.00	267.70
62188	269.70	265.30	267.95	62188	270.90	265.80	268.60
62288	268.00	265.00	267.65	62288	268.45	265.40	267.95
62388	269.70	263.80	264.15	62388	270.00	264.00	264.25
62488	264.50	262.05	264.45	62488	264.90	262.20	264.75
62788	273.10	267.00	273.00	62788	273.80	267.40	273.70
62888	275.80	264.00	264.70	62888	276.25	264.40	265.30
62988	261.70	257.60	259.10	62988	262.20	258.05	259.75
63088	265.30	260.50	262.00	63088	265.80	261.00	262.50

DECEMBER, 1988				MARCH, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
60188	251.60	248.25	249.65				
60288	253.45	249.00	253.35				
60388	254.85	251.50	254.60				
60688	261.30	255.75	261.70	60688	259.30	255.50	261.70
60788	263.75	258.25	259.05	60788	262.00	262.00	259.00
60888	256.60	254.50	255.00	60888			254.95
60988	256.50	253.00	255.05	60988			254.80
61088	255.95	255.50	256.05	61088			255.90
61388	255.00	254.50	254.80	61388	255.00	255.00	254.55
61488	254.75	253.20	255.40	61488			255.20
61588	260.20	256.30	261.45	61588			261.05
61688	264.00	258.50	258.20	61688			258.00
61788	260.00	259.50	261.50	61788	259.00	258.00	261.45
62088	265.75	262.50	266.70	62088	264.70	263.50	265.75
62188	267.00	265.50	266.90	62188	266.50	265.50	265.20
62288	265.00	263.00	266.15	62288	264.00	262.00	264.35
62388	266.00	263.50	262.25	62388	262.50	262.50	260.25
62488	261.50	259.00	262.75	62488	259.00	259.00	260.75
62788	271.70	264.20	271.70	62788			269.70
62888	273.00	261.10	263.00	62888	269.00	261.50	260.70
62988	258.00	254.00	257.70	62988	254.50	252.00	255.65
63088	263.10	257.75	260.25	63088			258.00

CRB INDEX FUTURES CONTRACT PRICE HISTORY
JULY, 1988

JULY, 1988				SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
70188	265.50	263.00	264.30	70188	265.80	263.25	264.85
70588	266.90	258.80	261.15	70588	267.30	258.90	261.50
70688	267.90	260.25	266.70	70688	268.25	260.40	267.00
70788	269.00	261.00	261.70	70788	269.00	261.00	261.75
70888	264.50	259.75	261.45	70888	264.20	259.75	261.65
71188	258.20	253.10	253.35	71188	258.75	253.25	253.55
71288	258.00	252.30	257.25	71288	258.50	252.15	257.45
71388	262.10	257.30	262.10	71388	262.70	257.70	262.45
71488	267.25	262.50	264.60	71488	268.80	262.75	265.40
71588	265.15	262.30	264.94	71588	266.75	263.00	266.40

DECEMBER, 1988				MARCH, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
70188	262.80	260.35	262.10	70188	259.50	259.00	259.35
70588	264.50	256.90	258.90	70588	259.25	258.25	256.30
70688	265.00	258.00	264.80	70688			262.60
70788	263.65	259.00	259.45	70788			257.15
70888	260.00	259.00	259.35	70888			257.05
71188	256.00	250.80	251.35	71188			249.15
71288	255.00	252.00	255.35	71288	250.50	250.50	253.25
71388	260.25	254.60	260.25	71388	256.60	256.00	258.05
71488	265.75	261.80	263.30	71488	263.25	261.50	261.20
71588	264.30	261.00	264.30	71588	260.70	260.50	262.20

CRB INDEX FUTURES CONTRACT PRICE HISTORY
JULY, 1988

SEPTEMBER, 1988			
DATE	HIGH	LOW	SETTLE
71888	262.40	255.75	256.00
71988	260.45	253.70	260.35
72088	260.80	255.80	256.00
72188	260.50	255.65	258.20
72288	260.20	257.10	258.40
72588	259.50	252.00	252.50
72688	253.20	245.00	245.40
72788	249.20	243.20	244.70
72888	247.10	241.70	243.40
72988	246.40	245.15	245.15

DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE
71888	258.50	253.80	253.80
71988	258.20	251.75	257.95
72088	258.00	253.70	253.80
72188	257.00	253.40	255.95
72288	257.30	255.10	256.00
72588	253.50	249.70	250.50
72688	249.50	242.50	243.10
72788	246.50	241.70	242.70
72888	245.50	241.20	241.55
72988	244.60	242.50	243.50

MARCH, 1989			
DATE	HIGH	LOW	SETTLE
71888	256.50	252.00	251.60
71988	256.25	256.25	255.95
72088	253.00	252.25	251.60
72188	254.50	253.30	253.70
72288			253.60
72588	251.50	251.50	248.50
72688	247.50	244.00	240.80
72788			240.70
72888	240.95	240.75	239.65
72988			241.60

MAY, 1989			
DATE	HIGH	LOW	SETTLE
71888		250.60	250.60
71988		254.95	254.95
72088		250.40	250.40
72188		252.40	252.40
72288		252.20	252.20
72588		247.10	247.10
72688		239.40	239.40
72788		239.70	239.70
72888		238.75	238.75
72988		240.70	240.70

CRB INDEX FUTURES CONTRACT PRICE HISTORY
AUGUST, 1988

--------SEPTEMBER, 1988---------

DATE	HIGH	LOW	SETTLE
80188	250.35	247.10	249.70
80288	251.50	247.05	247.15
80388	249.50	246.80	248.80
80488	251.60	248.80	249.90
80588	251.95	249.90	250.65
80888	249.30	247.10	247.80
80988	249.35	246.00	249.20
81088	250.50	248.50	250.50
81188	254.00	250.60	253.40
81288	256.00	247.00	247.05
81588	251.10	246.60	250.85
81688	253.00	246.25	246.70
81788	248.45	245.90	248.10
81888	249.30	246.50	246.75
81988	249.00	247.50	248.40
82288	247.10	245.50	245.70
82388	246.70	244.00	244.30
82488	248.00	244.90	247.45
82588	248.55	246.00	246.15
82688	246.80	245.60	246.30
82988	246.50	244.00	245.35
83088	246.35	244.50	246.20
83188	246.50	245.10	246.25

---------DECEMBER, 1988---------

DATE	HIGH	LOW	SETTLE
80188	249.00	246.00	248.20
80288	249.70	245.50	245.55
80388	247.20	245.90	247.15
80488	250.40	247.15	248.35
80588	250.10	248.80	249.00
80888	247.20	245.50	246.05
80988	247.20	245.00	247.60
81088	249.00	247.50	248.90
81188	249.10	247.80	251.80
81288	254.50	246.00	245.50
81588	248.90	245.30	249.30
81688	250.50	245.05	245.05
81788	246.60	244.60	246.45
81888	246.90	244.80	245.00
81988	246.75	246.00	246.75
82288	245.00	243.80	243.90
82388	244.60	242.25	242.50
82488	246.25	243.00	245.85
82588	246.70	244.80	244.55
82688	245.00	244.00	244.70
82988	245.25	242.30	243.45
83088	244.60	242.50	244.40
83188	244.35	243.25	244.35

----------MARCH, 1989----------

DATE	HIGH	LOW	SETTLE
80188	245.25	245.00	246.70
80288			244.05
80388	245.50	245.00	245.50
80488	247.00	247.00	247.40
80588			247.40
80888	245.40	244.90	244.30
80988			246.00
81088			247.30
81188			250.20
81288	253.00	246.25	243.95
81588	247.00	244.50	247.75
81688	247.50	246.70	243.40
81788	244.00	243.50	244.80
81888	246.00	244.75	243.25
81988	244.95	244.40	245.10
82288	243.20	241.25	242.10
82388			240.70
82488	245.00	241.25	244.25
82588			242.95
82688	242.60	242.60	243.10
82988	241.75	241.50	241.85
83088	241.70	241.50	242.70
83188	241.75	241.75	242.55

----------MAY, 1989----------

DATE	HIGH	LOW	SETTLE
80188			245.80
80288			243.05
80388			244.50
80488			246.45
80588			246.35
80888			243.20
80988			245.00
81088			246.30
81188			249.20
81288			243.00
81588			246.80
81688			242.35
81788			243.75
81888			242.25
81988			244.10
82288			241.00
82388			239.60
82488	240.00	240.00	243.15
82588			241.85
82688			242.00
82988	240.50	240.50	240.75
83088	240.50	240.50	241.45
83188	240.75	240.75	241.30

CRB INDEX FUTURES CONTRACT PRICE HISTORY
SEPTEMBER, 1988

SEPTEMBER, 1988				DECEMBER, 1988			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
90188	248.20	246.25	247.10	90188	245.90	244.00	245.10
90288	247.70	246.20	247.10	90288	245.70	244.00	245.00
90688	248.10	246.40	246.45	90688	246.20	244.30	244.45
90788	247.90	246.00	246.20	90788	246.00	243.90	244.30
90888	249.00	245.20	248.40	90888	247.10	243.35	246.65
90988	247.85	244.50	244.65	90988	246.30	242.55	242.90
91288	245.00	236.50	241.50	91288	243.15	236.00	239.65
91388	247.25	241.90	246.50	91388	245.25	239.80	244.15
91488	248.45	246.90	248.35	91488	246.55	244.90	246.30
91588	248.00	246.00	246.35	91588	246.00	243.75	244.25
91688	245.80	242.85	242.75	91688	243.75	240.00	240.20

MARCH, 1989				MAY, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
90188	243.50	242.75	242.75	90188	242.00	242.00	241.75
90288	243.20	242.75	242.90	90288			241.80
90688	243.75	243.45	242.45	90688			241.20
90798	243.00	242.75	242.50	90788			241.25
90888	245.20	243.00	244.90	90888	242.00	242.00	243.65
90988	244.25	241.20	241.15	90988			239.90
91288	241.00	239.00	237.90	91288	239.60	239.25	236.65
91388	243.10	238.10	242.00	91388	238.10	238.00	240.35
91488	244.70	243.75	244.55	91488	242.75	242.75	243.30
91588	243.60	242.50	242.55	91588			241.30
91688	242.25	240.00	238.50	91688			237.25

CRB INDEX FUTURES CONTRACT PRICE HISTORY
SEPTEMBER, 1988

DECEMBER, 1988

DATE	HIGH	LOW	SETTLE
91988	239.20	237.35	238.30
92088	239.70	237.60	238.35
92188	239.50	237.60	238.00
92288	240.00	237.50	239.95
92388	240.50	236.80	237.10
92688	238.00	235.25	235.30
92788	237.30	234.90	237.15
92888	237.80	235.85	236.20
92988	237.10	235.60	236.75
93088	237.60	236.35	236.80

MARCH, 1989

DATE	HIGH	LOW	SETTLE
91988	236.30	235.25	236.50
92088	237.50	236.60	236.55
92188	236.95	235.70	236.15
92288	238.50	236.00	238.25
92388	238.50	235.20	235.20
92688	236.10	234.00	233.50
92788	235.50	233.35	235.65
92888	236.00	235.25	234.70
92988	235.00	234.35	235.00
93088	235.60	234.50	235.10

MAY, 1989

DATE	HIGH	LOW	SETTLE
91988			235.25
92088	236.50	236.50	235.30
92188			234.90
92288	235.25	235.25	237.00
92388			233.95
92688	234.00	234.00	232.35
92788	233.00	233.00	234.65
92888	235.25	235.25	233.70
92988	231.00	233.75	234.00
93088	234.00	234.00	234.20

JULY, 1989

DATE	HIGH	LOW	SETTLE
91988			234.00
92088			234.05
92188			233.65
92288	235.00	235.00	235.75
92388	234.00	234.00	232.70
92688			231.20
92788	232.00	232.00	233.50
92888			232.55
92988			233.00
93088	233.00	233.00	233.30

CRB INDEX FUTURES CONTRACT PRICE HISTORY
OCTOBER, 1988

DECEMBER, 1988				MARCH, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
100388	237.10	235.25	236.20	100388	234.75	234.45	234.50
100488	238.25	236.05	237.90	100488	236.45	234.65	236.25
100588	237.55	236.40	237.10	100588	235.40	234.85	235.45
100688	237.75	236.00	237.05	100688	235.60	235.00	235.45
100788	238.20	236.20	236.90	100788	236.60	235.60	235.35
101088	238.50	236.70	238.20	101088	236.90	235.50	236.70
101188	238.65	237.00	237.70	101188	237.05	236.20	236.00
101288	239.95	238.00	239.55	101288	238.25	237.40	237.85
101388	242.55	239.00	242.20	101388	241.00	237.60	240.50
101488	243.90	241.50	243.10	101488	242.20	240.00	241.50
101788	244.05	242.50	243.85	101788	242.25	241.50	242.20
101888	244.40	242.50	242.70	101888	242.10	241.00	241.00
101988	244.00	242.70	243.95	101988	242.40	241.60	242.15
102088	244.90	242.75	242.80	102088	243.00	241.60	241.00
102188	243.70	242.45	242.85	102188	241.50	241.00	240.95
102488	242.50	240.40	241.00	102488	239.95	238.90	239.15
102588	242.50	240.55	240.70	102588	240.45	238.70	238.80
102688	241.60	240.45	240.95	102688	239.40	238.85	239.00
102788	241.25	239.60	240.50	102788	238.90	238.00	238.60
102888	242.40	240.90	242.35	102888	240.40	239.05	240.40
103188	242.65	241.85	241.90	103188	240.55	240.10	240.00

MAY, 1989				JULY, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
100388			233.60	100388			232.70
100488	235.30	233.40	235.25	100488	234.20	234.20	234.25
100588	234.60	234.60	234.45	100588			233.45
100688	234.55	234.45	234.45	100688			233.45
100788			234.40	100788			233.45
101088	235.50	234.50	235.70	101088			234.70
101188			235.00	101188			233.95
101288			236.85	101288			235.85
101388	237.65	236.85	239.50	101388			238.50
101488			240.50	101488	238.75	238.75	239.50
101788	241.25	241.25	241.20	101788			240.20
101888			240.00	101888			239.00
101988	240.80	240.80	241.15	101988			240.15
102088	240.50	240.50	239.90	102088			238.80
102188	239.90	239.90	239.85	102188	238.80	238.80	238.75
102488	238.80	238.80	238.05	102488			236.95
102588	239.00	239.00	237.70	102588			236.60
102688	238.25	237.70	237.90	102688			236.80
102788			237.50	102788			236.40
102888			239.30	102888			238.20
103188	239.30	239.30	239.00	103188			238.00

CRB INDEX FUTURES CONTRACT PRICE HISTORY
NOVEMBER, 1988

DECEMBER, 1988				MARCH, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
110188	242.25	241.30	242.05	110188	240.50	239.60	240.10
110288	246.00	242.30	245.90	110288	243.90	241.25	243.80
110388	246.35	242.75	243.55	110388	244.05	241.20	241.40
110488	245.25	242.60	243.50	110488	242.85	240.75	241.35
110788	244.00	241.85	243.80	110788	242.10	240.25	241.75
110888	244.20	243.05	243.30	110888	241.70	241.30	241.30
110988	244.75	243.40	243.80	110988	242.40	241.50	241.70
111088	244.50	242.05	242.20	111088	242.50	239.80	240.20
111188	243.15	240.75	241.45	111188	240.75	238.70	239.45
111488	242.40	240.15	242.00	111488	240.70	238.50	240.25
111588	242.45	240.35	240.45	111588	240.60	239.00	238.75
111688	241.10	239.15	239.15	111688	239.45	238.00	237.75
111788	240.30	235.85	236.30	111788	238.45	234.85	234.85
111888	236.40	235.10	235.20	111888	234.80	234.00	234.00
112188	236.15	234.00	236.10	112188	234.85	232.70	234.85
112288	239.70	236.75	238.15	112288	238.10	235.75	236.80
112388	240.40	238.25	240.30	112388	238.45	236.80	238.45
112588				112588			
112888	247.25	241.80	242.25	112888	244.80	240.00	240.50
112988	242.60	240.75	242.55	112988	240.80	239.10	240.80
113088	244.10	240.70	243.50	113088	242.75	239.00	242.15

MAY, 1989				JULY, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
110188	239.15	239.15	239.10	110188			238.10
110288			242.70	110288			241.60
110388	242.50	240.45	240.15	110388	241.75	241.75	238.90
110488			240.10	110488			238.85
110788			240.45	110788			239.15
110888	240.60	240.45	240.00	110888			238.70
110988	241.40	240.80	240.40	110988			239.10
111088	240.65	239.10	238.90	111088			237.60
111188			238.15	111188			236.85
111488	238.00	238.00	239.05	111488			237.85
111588	238.75	238.75	237.60	111588			236.45
111688	238.25	238.00	236.75	111688			235.75
111788	237.50	234.45	234.00	111788	235.60	235.60	233.00
111888	233.50	233.50	233.15	111888			232.15
112188	232.00	232.00	234.00	112188			233.00
112288	236.25	236.25	235.95	112288			234.95
112388	237.00	236.75	237.30	112388	235.95	235.50	236.20
112588				112588			
112888	242.25	242.00	239.50	112888			238.50
112988	239.50	239.00	239.85	112988			238.90
113088	239.70	239.30	241.25	113088	239.25	239.25	240.35

CRB INDEX FUTURES CONTRACT PRICE HISTORY
DECEMBER, 1988

DECEMBER, 1988				MARCH, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
120188	244.45	242.80	243.40	120188	243.20	241.70	242.15
120288	245.35	243.05	244.90	120288	244.00	242.00	243.65
120588	245.60	243.50	243.50	120588	244.30	242.25	242.25
120688	244.25	242.70	243.95	120688	242.80	241.30	242.50
120788	244.70	243.25	244.55	120788	243.15	241.80	243.10
120888	246.20	244.50	244.50	120888	244.80	242.50	242.60
120988	247.25	244.25	246.60	120988	245.70	242.35	244.65
121288	247.90	245.70	247.60	121288	246.10	243.70	245.90
121388	247.40	245.20	245.70	121388	245.70	243.75	244.20
121488	248.10	246.00	248.05	121488	246.60	244.40	246.55
121588	248.20	245.15	245.75	121588	246.70	243.25	244.40
121688	248.40	245.00	248.33	121688	246.80	243.30	245.90

MAY, 1989				JULY, 1989			
DATE	HIGH	LOW	SETTLE	DATE	HIGH	LOW	SETTLE
120188	242.20	241.75	241.25	120188			240.35
120288	243.60	241.75	242.90	120288	241.00	241.00	242.15
120588	242.90	242.00	241.75	120588			241.25
120688	241.75	241.30	241.75	120688	240.75	240.75	241.00
120788			242.30	120788			241.50
120888	243.25	243.20	241.80	120888	242.00	242.00	241.00
120988	243.50	241.75	243.75	120988	241.00	241.00	242.85
121288	245.00	245.00	245.00	121288	244.00	244.00	244.10
121388	244.75	243.40	243.40	121388	243.75	243.75	242.60
121488	244.20	243.70	245.80	121488	243.50	243.25	245.05
121588	245.80	244.80	243.65	121588			242.90
121688	246.15	243.20	245.15	121688			244.40

CRB INDEX FUTURES CONTRACT PRICE HISTORY
DECEMBER, 1988

MARCH, 1989			
DATE	HIGH	LOW	SETTLE
121988	247.45	245.70	247.15
122088	248.85	245.75	248.60
122188	250.15	247.10	249.40
122288	249.60	248.25	249.05
122388	250.75	248.80	250.65
122788	251.65	249.75	249.80
122888	250.05	248.40	248.75
122988	248.95	247.85	247.90
123088	249.45	247.80	249.45

MAY, 1989			
DATE	HIGH	LOW	SETTLE
121988	246.65	245.00	246.50
122088	248.20	246.25	247.95
122188	249.00	247.00	248.75
122288	249.00	248.20	248.40
122388	250.50	248.30	250.10
122788	251.00	249.25	249.25
122888	249.50	248.10	248.20
122988	248.35	247.45	247.45
123088	248.00	247.90	249.00

JULY, 1989			
DATE	HIGH	LOW	SETTLE
121988	246.00	244.75	245.85
122088	247.00	245.75	247.30
122188	248.70	246.80	248.10
122288	248.25	248.25	247.75
122388			249.55
122788	250.50	249.80	248.70
122888			247.65
122988			247.00
123088	248.55	246.75	248.55

SEPTEMBER, 1989			
DATE	HIGH	LOW	SETTLE
121988	244.00	244.00	245.20
122088			246.65
122188			247.45
122288			247.10
122388			249.00
122788			248.15
122888			247.10
122988			246.55
123088	247.45	247.45	247.45

CRB INDEX FUTURE VS. CRB INDEX
DAILY : 1988

Option on the NYSE Composite Index Futures Contract

Option on NYSE Composite Index Futures Contract

Contract Specifications*

Contract:

Call and put options on NYSE Composite Index futures contracts.

Contract Months:

The current calendar month, the two months following the current calendar month, and the next month in the calendar quarterly cycle (four option months traded at all times). The futures contract underlying the non-calendar quarterly cycle months is the next futures contract following the option expiration.

Trading Hours (Open/Close):

9:00 A.M./4:15 P.M. (N.Y. time)

Premium Quotations (Tick Size):

Price or premiums are quoted in points, where .01 equals $5. A premium of 1.00 equals $500. Minimum price fluctuations (tick size) in premiums shall be 5 points or .05 (equivalent to $25 per contract); however, if an option transaction liquidates an existing position, the minimum fluctuation can be 1 point ($5) if the price is less than 5 points.

Strike Price Intervals:

Integers which are evenly divisible by two (e.g., 152.00, 154.00). Minimum of nine exercise prices at all times four in-the-money,one at-the-money, four out-of-the-money.

Price Limits:

Refer to Exchange Rules.

Last Day of Trading:

For the calendar quarterly cycle months (March, June, September, December), the last day of trading is the last trading day of the underlying futures contract (the business day preceding the third Friday of the expiration month; except that if the third Friday is not a NYFE and NYSE business day, the last trading day shall be the business day preceding the business day immediately preceding the third Friday.

For the non-calendar quarterly cycle months, the last day of trading is the third Friday of the expiration month; except that if the third Friday is not a NYFE and NYSE business day, the last trading day shall be the business day immediately preceding the third Friday.

Exercise:

Open puts and calls in index options may be exercised on any NYFE business day the option is traded by notifying the clearing member carrying the account by 6:00 p.m. N.Y. time on that day; the clearing member must then notify the Intermarket Clearing Corporation by 8:00 p.m. N.Y. time on that day. Any short position open at the end of a day is subject to assignment. A long call (put) that is exercised receives a long (short) position in the underlying futures contract, whereas a short call (put) that is assigned receives a short (long) position in the underlying futures contract, both at the strike price of the options contract. Upon expiration, all in-the-money options will be automatically exercised, in the absence of contrary written instructions; however, in-the-money options corresponding to non-calendar quarterly cycle months must be in-the-money by at least $300.00 in order for the automatic exercise provision to apply.

For those option months coinciding with calendar quarterly cycle months, final settlement is based on a special calculation of the third Friday's opening prices of all the stocks listed in the NYSE Composite Index. For those option months not coinciding with the calendar quarterly cycle months, final settlement is based on the settlement price of the underlying future (the next futures contract following the option expiration) on the option's last trading day.

Margin:

The purchase of long option positions requires the full payment of the premium in cash. Consult your broker for details on margin requirements for short option positions.

*As of February 1, 1989

OPTION ON NYSE COMPOSITE INDEX FUTURES CONTRACT

MONTHLY VOLUME
1983 - 1988

	1988	1987	1986	1985	1984	1983
JANUARY	958	19,442	8,442	8,264	16,466	3,596
FEBRUARY	1,725	20,036	17,485	22,742	28,576	27,457
MARCH	1,330	24,110	31,453	23,958	20,917	46,444
APRIL	1,433	24,626	16,300	9,925	8,370	23,937
MAY	2,488	16,315	21,138	38,214	20,399	26,640
JUNE	2,499	24,920	20,013	24,178	34,973	40,600
JULY	1,573	13,075	15,648	9,737	9,767	17,818
AUGUST	1,906	21,568	23,499	11,673	15,347	23,823
SEPTEMBER	2,173	21,587	38,449	10,571	14,085	34,180
OCTOBER	1,827	12,393	26,267	8,071	22,412	11,790
NOVEMBER	3,113	7,262	47,900	13,190	10,525	18,062
DECEMBER	2,279	1,297	29,709	15,111	8,435	33,944
TOTALS	23,304	206,631	296,303	195,634	210,272	308,291

LARGEST VOLUME TRADING DAYS:

1988 - 385 on November 16, 1988
1987 - 4,079 on February 6, 1987
1986 - 9,133 on November 19, 1986
1985 - 12,261 on June 21, 1985
1984 - 12,435 on June 28, 1984
1983 - 8,260 on September 29, 1983

MONTH-END OPEN INTEREST
1983 - 1988

	1988	1987	1986	1985	1984	1983
JANUARY	1,067	12,058	8,927	5,880	8,319	1,478
FEBRUARY	1,768	19,932	13,919	11,372	10,639	5,388
MARCH	622	15,596	20,163	6,802	22,825	3,943
APRIL	1,292	21,874	22,461	2,116	7,340	7,512
MAY	1,322	22,193	27,636	14,425	10,739	10,987
JUNE	824	8,736	11,446	4,730	2,480	2,766
JULY	881	13,706	18,103	8,162	5,090	6,281
AUGUST	1,105	25,287	20,000	12,188	6,276	10,039
SEPTEMBER	1,220	9,858	13,640	5,557	4,233	8,772
OCTOBER	1,354	11,384	17,585	7,999	7,489	10,803
NOVEMBER	1,817	8,581	23,437	8,805	11,086	11,834
DECEMBER	1,417	725	5,104	7,205	3,549	3,422

HIGHEST DAILY OPEN INTEREST:

1988 - 2,268 on December 14, 1988
1987 - 27,993 on September 16, 1987
1986 - 29,463 on June 12, 1986
1985 - 17,554 on June 13, 1985
1984 - 17,323 on June 20, 1984
1983 - 18,061 on December 21, 1983

Option on the CRB Index Futures Contract

Option on CRB Index Futures Contract

Contract Specifications*

Contract:

Call and put options on CRB Index futures contracts.

Contract Months:

March, May, July, September, December (three option months traded at all times)

Trading Hours (Open/Close):

9:00 A.M./3:15 P.M. (N.Y. time)

Premium Quotations (Tick Size):

Price or premiums are quoted in points, where .01 equals $5. A premium of 1.00 equals $500. Minimum price fluctuations (tick size) in premiums shall be 5 points or .05 (equivalent to $25 per contract); however, if an option transaction liquidates an existing position, the minimum fluctuation can be 1 point ($5) if the price is less than 5 points.

Strike Price Intervals:

5.00 intervals at exercise values less than 300.00 and 10.00 intervals at exercise values greater than 300.00. Minimum of five exercise prices at all times: two in-the-money, one at-the-money, two out-of-the- money.

Price Limits:

None.

Last Day of Trading:

Third Friday of the expiration month; beginning with the March 1989 contract, the last trading day will be the third business day of the month.

Exercise:

Open puts and calls in index options may be exercised on any NYFE business day the option is traded by notifying the clearing member carrying the account by 6:00 p.m. N.Y. time on that day; the clearing member must then notify the Intermarket Clearing Corporation by 8:00 p.m. N.Y. time on that day. Any short position open at the end of a day is subject to assignment. A long call (put) that is exercised receives a long (short) position in the underlying futures contract, whereas a short call (put) that is assigned receives a short (long) position in the underlying futures contract, both at the strike price of the options contract. Upon expiration, all in-the-money options will be automatically exercised, in the absence of contrary written instructions.

Margin:

The purchase of long option positions requires the full payment of the premium in cash. Consult your broker for details on margin requirements for short option positions.

*As of February 1, 1989

OPTION ON THE CRB INDEX FUTURES CONTRACT

MONTHLY VOLUME
1988

	1988
JANUARY	
FEBRUARY	
MARCH	
APRIL	
MAY	
JUNE	
JULY	
AUGUST	
SEPTEMBER	
OCTOBER	184
NOVEMBER	524
DECEMBER	299
TOTALS	1,007

LARGEST VOLUME TRADING DAY:
1988 - 115 on November 3, 1988

MONTH-END OPEN INTEREST
1988

	1988
JANUARY	
FEBRUARY	
MARCH	
APRIL	
MAY	
JUNE	
JULY	
AUGUST	
SEPTEMBER	
OCTOBER	137
NOVEMBER	296
DECEMBER	122

HIGHEST DAILY OPEN INTEREST:
1988 - 345 on November 14, 1988

Russell Stock Index Futures Contracts

Russell Stock Index Futures Contracts

Contract Specifications*

Contract:

Russell 2000® and Russell 3000® Index futures contracts.

Contract Size and Value:

$500 × Russell Stock Index. Example: 1) $500 × 145.00 = $72,500; 145.00 represents a recent Russell 2000 Index level.
Example: 2) $500 × 155.00 = $77,500; 155.00 represents a recent Russell 3000 Index level.

Contract Months:

March, June, September, December cycle (4 months traded at all times).

Trading Hours (Open/Close):

9:15 A.M./4:10 P.M. (N.Y. time)

Minimum Price Fluctuations (Tick Size):

.05 (5 basis points) = $25.00.

Daily Price Limits:

Refer to Exchange Rules.

Position Limits:

5000 contracts net long or short.

Last Day of Trading:

The third Friday of the month; if the third Friday is not a NYFE and NYSE business day, the last trading day will be the preceding such business day.

Contract Settlement:

Settlement at contract maturity is by cash payment; final settlement is based on the value of the appropriate Russell Stock Index at the close of business on the last day of trading to the nearest .01.

*As of February 1, 1989.

RUSSELL 2000 STOCK INDEX
DAILY HIGH, LOW AND CLOSE
1988

JANUARY, 1988

DATE	HIGH	LOW	CLOSE
10488	123.51	120.43	123.50
10588	126.55	123.50	126.13
10688	127.00	126.13	127.00
10788	128.03	126.53	128.03
10888	128.19	123.84	123.84
11188	123.84	121.58	122.52
11288	122.68	120.52	121.23
11388	121.45	120.49	121.30
11488	121.98	121.15	121.78
11588	124.20	121.78	123.67
11888	124.10	123.68	124.05
11988	124.44	123.61	124.44
12088	124.44	121.49	121.76
12188	121.76	121.12	121.63
12288	122.79	121.63	122.79
12588	123.68	122.78	123.68
12688	123.68	123.17	123.25
12788	123.64	123.22	123.37
12888	124.32	120.85	124.31
12988	125.35	124.15	125.24

FEBRUARY, 1988

DATE	HIGH	LOW	CLOSE
20188	126.22	125.24	125.72
20288	125.94	125.30	125.94
20388	126.32	125.33	125.38
20488	125.60	125.07	125.51
20588	125.99	125.25	125.77
20888	125.77	124.94	125.26
20988	125.52	125.08	125.52
21088	127.86	126.96	127.18
21188	128.22	127.16	128.03
21288	129.21	128.03	129.21
21688	129.91	129.16	129.90
21788	136.37	129.91	130.22
21888	130.68	130.07	130.57
21988	131.22	130.56	131.23
22288	140.21	137.86	132.37
22388	132.56	132.13	132.52
22488	133.32	132.51	133.42
22588	134.80	133.42	134.01
22688	134.17	133.87	134.12
22988	137.69	134.17	136.10

MARCH, 1988

DATE	HIGH	LOW	CLOSE
30188	136.48	136.09	136.26
30288	137.29	136.26	137.36
30388	137.93	137.35	137.75
30488	138.06	137.39	138.06
30788	139.06	131.45	139.06
30888	140.56	139.07	140.36
30988	141.69	140.36	141.64
31088	146.50	140.49	140.51
31188	140.51	139.64	140.59
31488	140.88	140.48	140.84
31588	141.09	140.68	140.94
31688	141.91	140.91	141.91
31788	142.69	141.90	142.69
31888	143.38	142.68	142.72
32188	142.76	141.65	141.96
32288	142.35	141.96	142.35
32388	142.88	142.34	143.07
32488	143.10	141.08	141.43
32588	141.57	140.35	140.38
32888	140.37	138.87	139.21
32988	140.36	139.21	140.36
33088	140.84	140.02	140.03
33188	142.16	137.48	142.15

APRIL, 1988

DATE	HIGH	LOW	CLOSE
40488	142.14	140.25	140.40
40588	140.69	140.18	140.72
40688	142.11	140.62	142.11
40788	143.01	142.11	142.88
40888	144.09	142.87	144.10
41188	144.68	144.11	144.68
41288	145.15	144.68	145.32
41388	145.46	144.76	145.20
41488	145.20	141.47	141.67
41588	141.68	139.57	141.12
41888	142.09	140.70	142.09
41988	143.29	142.07	142.55
42088	142.56	141.55	141.70
42188	146.95	141.11	141.26
42288	141.44	141.20	141.70
42588	142.46	141.69	142.25
42688	143.22	142.25	143.12
42788	143.61	143.12	143.64
42888	144.16	143.44	144.07
42988	144.06	143.41	145.00

RUSSELL 2000 STOCK INDEX
DAILY HIGH, LOW AND CLOSE
1988

MAY, 1988

DATE	HIGH	LOW	CLOSE
50288	145.05	144.39	144.73
50388	145.35	144.74	145.32
50488	145.53	145.15	145.22
50588	145.25	144.50	144.78
50688	144.90	144.56	144.64
50988	144.65	143.52	143.71
51088	143.75	143.06	143.34
51188	143.35	140.75	140.97
51288	141.35	140.95	141.29
51388	145.98	141.00	142.17
51688	142.43	141.84	142.18
51788	149.48	141.74	141.75
51888	141.73	139.77	139.92
51988	139.92	138.41	139.60
52088	140.15	135.59	140.15
52388	140.15	136.29	139.20
52488	139.46	139.05	139.46
52588	139.89	139.45	139.79
52688	140.28	139.29	140.28
52788	140.31	139.97	140.09
53188	141.37	140.08	141.37

JUNE, 1988

DATE	HIGH	LOW	CLOSE
60188	142.87	141.37	142.87
60288	142.93	142.47	142.80
60388	143.50	142.78	143.50
60688	144.19	143.44	144.18
60788	144.41	140.09	144.21
60888	145.79	144.22	145.73
60988	146.55	144.79	146.55
61088	147.09	146.54	147.09
61388	147.33	146.95	147.32
61488	148.10	147.32	147.89
61588	148.13	147.69	148.13
61688	148.18	147.17	147.37
61788	147.77	147.15	147.15
62088	147.19	146.78	147.24
62188	147.61	147.11	147.61
62288	148.83	147.61	148.63
62388	148.95	148.61	148.95
62488	149.23	148.82	149.23
62788	149.26	148.66	148.74
62888	149.50	148.68	149.49
62988	149.91	149.22	149.56
63088	150.82	149.55	151.30

JULY, 1988

DATE	HIGH	LOW	CLOSE
70188	151.31	150.77	151.03
70588	158.08	150.72	151.28
70688	151.65	150.93	151.01
70788	151.16	150.61	151.15
70888	151.16	150.80	151.16
71188	151.25	151.00	151.11
71288	151.28	150.27	150.73
71388	150.87	150.26	150.68
71488	151.16	150.69	151.15
71588	151.42	150.98	151.42
71888	151.47	150.97	151.42
71988	151.70	150.41	150.69
72088	151.10	150.67	151.10
72188	151.11	150.29	150.37
72288	150.37	149.35	149.52
72588	149.54	149.17	149.44
72688	149.66	149.21	149.61
72788	149.64	148.68	148.77
72888	148.97	148.41	148.96
72988	149.89	148.96	149.89

AUGUST, 1988

DATE	HIGH	LOW	CLOSE
80188	150.50	149.88	150.50
80288	150.81	150.19	150.63
80388	150.69	150.45	150.67
80488	150.88	150.60	150.65
80588	150.64	150.12	150.31
80888	150.37	150.05	150.11
80988	150.20	148.61	148.93
81088	148.93	146.80	146.86
81188	149.96	146.34	146.68
81288	146.95	146.41	146.95
81588	146.96	145.17	145.36
81688	145.58	144.70	145.57
81788	145.76	145.18	145.37
81888	145.64	145.35	145.50
81988	145.75	145.47	145.68
82288	145.68	144.20	144.26
82388	144.26	143.80	144.00
82488	144.95	143.99	144.95
82588	144.96	144.00	144.24
82688	144.40	144.24	144.45
82988	144.89	144.44	144.89
83088	145.15	144.76	145.14
83188	145.74	145.13	145.74

RUSSELL 2000 STOCK INDEX
DAILY HIGH, LOW AND CLOSE
1988

SEPTEMBER, 1988

DATE	HIGH	LOW	CLOSE
90188	145.74	144.29	144.57
90288	145.48	144.57	145.48
90688	145.76	145.47	145.73
90788	146.15	145.71	146.07
90888	146.65	145.83	146.65
90988	147.23	146.36	147.23
91288	147.36	147.17	147.25
91388	147.38	146.92	147.38
91488	147.93	147.37	147.83
91588	147.87	147.68	147.74
91688	148.03	147.74	148.03
91988	148.02	146.19	147.84
92088	147.95	147.62	147.94
92188	147.97	147.65	147.83
92288	147.85	147.38	147.62
92388	147.70	147.37	147.83
92688	147.83	147.08	147.13
92788	147.17	146.71	146.78
92888	146.99	146.70	146.99
92988	148.00	146.99	148.00
93088	149.09	147.96	149.09

OCTOBER, 1988

DATE	HIGH	LOW	CLOSE
100388	149.19	147.51	147.80
100488	147.88	147.65	147.77
100588	148.08	147.56	148.08
100688	148.32	147.89	148.25
100788	148.60	148.25	148.60
101088	148.83	148.29	148.61
101188	148.61	148.18	148.50
101288	148.51	147.39	147.95
101388	148.02	147.47	147.97
101488	148.30	147.92	148.20
101788	148.20	147.97	148.15
101888	148.71	148.11	148.71
101988	149.07	148.43	148.61
102088	149.16	148.55	149.15
102188	149.03	148.73	148.95
102488	148.98	148.57	148.66
102588	148.75	148.30	148.45
102688	148.47	148.00	148.14
102788	148.14	146.51	146.67
102888	147.18	146.68	147.17
103188	147.25	146.78	147.25

NOVEMBER, 1988

DATE	HIGH	LOW	CLOSE
110188	147.28	146.98	147.21
110288	147.21	146.81	146.97
110388	147.16	146.81	147.13
110488	147.14	146.19	146.25
110788	146.25	144.61	144.76
110888	145.28	144.77	145.27
110988	145.27	144.57	144.80
111088	145.02	144.73	145.01
111188	145.01	143.60	143.67
111488	143.71	142.88	142.91
111588	143.19	142.69	143.00
111688	143.04	141.27	141.31
111788	141.33	140.57	140.71
111888	140.90	140.59	140.86
112188	140.87	139.56	139.95
112288	139.95	139.49	139.87
112388	140.41	139.82	140.41
112588	140.40	139.90	140.14
112888	140.20	139.85	140.09
112988	140.65	139.99	140.65
113088	142.01	140.65	142.01

DECEMBER, 1988

DATE	HIGH	LOW	CLOSE
120188	142.56	141.93	142.56
120288	142.77	142.21	142.77
120588	143.45	142.76	143.45
120688	143.93	143.15	143.93
120788	144.03	143.84	144.00
120888	144.02	143.54	143.75
120988	143.90	143.71	143.86
121288	143.91	143.38	143.45
121388	143.46	142.98	143.17
121488	143.32	142.95	143.18
121588	143.25	143.02	143.17
121688	144.34	143.13	144.34
121988	144.53	144.14	144.53
122088	144.73	144.34	144.49
122188	144.49	143.97	144.20
122288	144.54	143.99	144.51
122388	144.88	144.42	144.88
122788	144.92	144.58	144.67
122888	144.94	144.46	144.90
122988	145.71	144.89	145.70
123088	147.37	145.62	147.37

RUSSELL 3000 STOCK INDEX
DAILY HIGH, LOW AND CLOSE
1988

JANUARY, 1988

DATE	HIGH	LOW	CLOSE
10488	143.32	138.68	143.20
10588	146.32	143.20	144.93
10688	145.59	144.37	145.29
10788	146.39	143.99	146.35
10888	146.35	137.68	137.78
11188	139.23	136.27	139.23
11288	139.23	135.72	138.01
11388	139.72	136.24	138.28
11488	138.93	137.60	138.39
11588	142.29	138.39	141.59
11888	142.03	140.83	141.68
11988	142.31	140.34	140.64
12088	140.64	136.49	137.16
12188	137.93	136.05	137.46
12288	139.19	137.46	139.19
12588	142.22	139.19	141.96
12688	141.96	140.60	140.79
12788	142.36	140.40	140.71
12888	142.75	140.71	142.64
12988	144.54	142.54	144.54

FEBRUARY, 1988

DATE	HIGH	LOW	CLOSE
20188	145.27	143.88	143.95
20288	144.31	142.90	144.22
20388	144.90	142.01	142.64
20488	142.85	141.69	142.55
20588	143.36	142.11	142.14
20888	142.14	140.68	141.18
20988	142.33	140.98	142.33
21088	145.97	144.54	144.91
21188	145.57	144.42	144.76
21288	146.14	144.76	145.63
21688	146.65	145.10	146.65
21788	147.53	145.93	146.47
21888	146.68	145.52	145.92
21988	147.68	145.81	147.68
22288	149.76	147.37	149.62
22388	149.93	148.64	149.51
22488	150.19	149.08	149.49
22588	151.25	148.21	148.38
22688	148.95	148.24	148.75
22988	151.43	148.74	151.43

MARCH, 1988

DATE	HIGH	LOW	CLOSE
30188	151.58	150.45	151.23
30288	152.19	151.23	151.85
30388	152.20	151.49	151.95
30488	152.16	150.47	151.76
30788	151.96	151.14	151.87
30888	153.26	151.86	152.95
30988	153.73	152.88	152.95
31088	153.12	150.33	150.36
31188	150.71	148.96	150.70
31488	151.44	150.49	151.37
31588	151.45	150.72	151.30
31688	152.61	150.74	152.61
31788	154.00	152.61	154.00
31888	154.65	153.38	153.92
32188	153.93	152.01	152.69
32288	153.15	152.43	152.83
32388	153.33	152.49	153.03
32488	153.03	149.78	150.21
32588	150.27	148.33	147.84
32888	147.84	146.46	147.28
32988	148.72	147.28	148.39
33088	149.12	147.38	147.42
33188	147.97	146.45	147.97

APRIL, 1988

DATE	HIGH	LOW	CLOSE
40488	147.97	146.28	146.44
40588	147.44	146.41	147.53
40688	150.85	147.41	150.85
40788	151.76	150.80	151.36
40888	153.38	151.33	153.08
41188	153.59	152.77	153.53
41288	154.30	153.33	154.18
41388	154.32	153.08	154.21
41488	154.21	148.07	148.24
41588	148.35	146.14	148.07
41888	148.08	147.12	147.84
41988	149.43	147.35	147.37
42088	147.56	146.48	146.32
42188	148.22	145.69	146.35
42288	148.20	146.35	148.05
42588	149.56	148.05	149.16
42688	150.44	149.11	149.99
42788	150.54	149.81	150.03
42888	150.03	149.35	149.53
42988	149.53	148.29	149.14

RUSSELL 3000 STOCK INDEX
DAILY HIGH, LOW AND CLOSE
1988

MAY, 1988

DATE	HIGH	LOW	CLOSE
50288	149.17	148.44	149.17
50388	150.23	149.16	149.92
50488	150.07	148.89	148.75
50588	148.75	147.65	147.97
50688	148.66	147.17	147.35
50988	147.56	146.19	146.68
51088	147.41	146.29	147.05
51188	147.05	144.25	144.72
51288	145.52	144.71	145.09
51388	146.55	145.09	146.57
51688	147.43	146.32	147.43
51788	148.33	145.98	146.00
51888	146.02	143.66	143.84
51988	144.26	142.47	144.24
52088	144.81	143.95	144.51
52388	144.52	142.77	143.37
52488	144.66	143.37	144.66
52588	145.62	144.65	144.94
52688	145.52	144.84	145.46
52788	145.46	144.62	144.92
53188	149.09	144.92	149.09

JUNE, 1988

DATE	HIGH	LOW	CLOSE
60188	151.77	149.09	151.55
60288	151.57	150.35	150.90
60388	151.76	150.53	151.58
60688	151.95	150.94	151.95
60788	152.12	150.93	151.17
60888	154.47	151.17	154.28
60988	154.69	153.72	153.86
61088	155.28	153.85	154.43
61388	154.75	154.11	154.52
61488	156.78	154.54	156.00
61588	156.16	155.34	156.16
61688	156.16	153.57	154.00
61788	154.45	153.29	154.32
62088	154.32	153.31	153.51
62188	154.81	152.90	154.81
62288	157.41	154.81	156.87
62388	157.06	156.37	156.65
62488	156.84	156.16	156.29
62788	156.29	154.03	154.12
62888	155.80	154.08	155.65
62988	156.08	154.40	155.08
63088	156.36	155.08	156.52

JULY, 1988

DATE	HIGH	LOW	CLOSE
70188	156.65	155.38	155.82
70588	157.58	155.18	157.58
70688	157.86	154.99	155.85
70788	155.86	154.57	155.70
70888	155.90	154.81	155.81
71188	155.59	154.91	155.11
71288	155.21	153.42	153.82
71388	154.51	152.98	154.45
71488	155.04	154.17	154.92
71588	155.72	154.63	155.72
71888	155.72	154.16	155.00
71988	155.25	153.22	153.85
72088	154.57	153.85	154.50
72188	154.50	152.84	152.84
72288	152.85	151.17	151.28
72588	151.97	151.03	151.76
72688	152.35	151.59	152.00
72788	152.26	150.63	150.65
72888	152.39	150.63	152.24
72988	155.08	152.24	155.08

AUGUST, 1988

DATE	HIGH	LOW	CLOSE
80188	155.52	154.80	155.32
80288	155.98	154.49	155.32
80388	155.97	154.90	155.81
80488	156.37	155.36	155.40
80588	155.40	154.48	154.94
80888	155.49	154.37	154.39
80988	154.47	151.91	152.54
81088	152.54	149.74	150.04
81188	150.48	149.33	150.41
81288	150.44	149.75	150.30
81588	150.30	148.28	148.29
81688	150.09	147.61	149.24
81788	149.89	148.73	149.38
81888	150.33	149.38	149.59
81988	150.18	149.30	149.30
82288	149.50	147.61	147.64
82388	147.97	147.39	147.65
82488	149.58	147.65	149.58
82588	149.58	147.90	148.63
82688	149.05	148.51	148.89
82988	150.32	148.89	150.23
83088	150.60	149.88	150.39
83188	150.99	149.88	150.06

RUSSELL 3000 STOCK INDEX
DAILY HIGH, LOW AND CLOSE
1988

SEPTEMBER, 1988

DATE	HIGH	LOW	CLOSE
90188	150.06	147.87	148.41
90288	151.46	148.41	151.32
90688	152.42	151.25	152.32
90788	152.56	151.64	152.03
90888	152.44	151.64	152.28
90988	153.41	151.25	152.83
91288	153.23	152.57	152.67
91388	153.11	152.04	153.11
91488	154.09	153.11	154.06
91588	154.22	153.47	153.52
91688	154.74	153.23	154.71
91988	154.71	153.16	153.89
92088	154.42	153.78	154.36
92188	154.77	154.27	154.62
92288	154.82	153.72	154.16
92388	154.63	153.73	154.44
92688	154.40	153.81	153.94
92788	154.12	153.53	153.63
92888	154.03	153.42	154.03
92988	155.93	154.03	155.78
93088	156.88	155.51	155.69

OCTOBER, 1988

DATE	HIGH	LOW	CLOSE
100388	155.70	154.08	155.20
100488	155.39	154.76	154.89
100588	155.76	154.61	155.53
100688	155.82	155.28	155.82
100788	158.45	155.81	158.45
101088	158.64	157.93	158.52
101188	158.52	157.59	158.37
101288	158.37	155.96	156.38
101388	157.18	156.07	156.95
101488	157.79	156.45	157.09
101788	157.54	156.86	157.47
101888	158.84	157.41	158.84
101988	159.42	156.72	157.74
102088	160.54	157.73	160.53
102188	160.86	159.74	160.86
102488	161.00	160.28	160.29
102588	160.44	160.01	160.25
102688	160.29	159.41	159.70
102788	159.70	156.94	157.54
102888	158.56	157.54	158.17
103188	158.36	157.47	158.36

NOVEMBER, 1988

DATE	HIGH	LOW	CLOSE
110188	158.61	157.92	158.38
110288	158.54	157.47	158.32
110388	158.95	158.32	158.45
110488	158.45	157.10	157.10
110788	157.11	155.54	155.68
110888	156.58	155.68	156.33
110988	156.33	154.91	155.42
111088	155.87	155.28	155.60
111188	155.61	152.73	152.73
111488	153.30	152.07	152.47
111588	152.91	152.47	152.72
111688	152.76	149.89	150.32
111788	151.09	150.08	150.56
111888	151.46	150.56	151.44
112188	151.44	149.91	151.12
112288	151.79	150.69	151.55
112388	152.73	151.55	152.51
112588	152.51	151.27	151.63
112888	152.37	151.47	152.26
112988	153.56	152.06	153.46
113088	155.15	153.46	154.98

DECEMBER, 1988

DATE	HIGH	LOW	CLOSE
120188	154.99	154.42	154.61
120288	154.62	153.71	154.32
120588	156.07	154.33	155.76
120688	157.09	155.64	157.04
120788	157.70	156.95	157.36
120888	157.36	156.58	156.59
120988	157.12	156.52	156.81
121288	157.61	156.54	156.55
121388	156.55	155.65	156.41
121488	156.41	155.58	155.89
121588	156.03	155.32	155.44
121688	156.48	155.44	156.48
121988	157.74	156.14	157.64
122088	158.42	157.07	157.08
122188	157.19	156.51	156.99
122288	157.20	156.77	156.83
122388	157.42	156.83	157.39
122788	157.47	156.87	156.90
122888	157.19	156.62	157.12
122988	158.28	157.12	158.28
123088	158.46	157.76	157.81

RUSSELL 2000 INDEX VS. RUSSELL 3000 INDEX
DAILY: 1988

NYFE Clearing Members*

AGE Commodity Clearing Corp.
One North Jefferson
St. Louis, MO 63103
(314) 289-3183

ALCO Commodities
160 Broadway
New York, NY 10038
(212) 619-2590

Balfour Maclaine, Inc.
88 Pine Street
New York, NY 10005
(212) 425-2100

Barnes & Co.
67 Wall Street
New York, NY 10005
(212) 341-4500

Bear Stearns & Co., Inc.
866 U.N. Plaza
New York, NY 10017
(212) 272-8846

Cargill Investor Services, Inc.
1 World Trade Center, Ste. 1961
New York, NY 10048
(212) 839-0260

The Chicago Corp.
208 So. LaSalle Street
Chicago, IL 60604
(312) 855-7600

CRT Services, Inc.
7 Hanover Square
New York, NY 10004
(212) 858-5500

Dean Witter Reynolds, Inc.
5 World Trade Center
New York, NY 10048
(212) 524-2222

Discount Corporation of New York Futures
200 W. Madison, 2nd Fl.
Chicago, IL 60606
(312) 368-2200

Drexel Burnham Lambert, Inc.
60 Broad Street
New York, NY 10004
(212) 480-6000

Elders Futures, Inc.
200 Park Avenue
New York, NY 10166
(212) 573-0750

Ernst & Co.
100 Wall Street
New York, NY 10005
(212) 747-3500

Espo Commodities, Inc.
39 Broadway, Rm. 1901
New York, NY 10006
(212) 269-4414

Fahnestock & Co., Inc.
110 Wall Street
New York, NY 10005
(212) 425-0400

First Commercial Financial Group, Inc.
30 So. Wacker Drive, Ste. 2020
Chicago, IL 60606
(312) 321-3100

Fossett Corp.
440 So. LaSalle Street
Chicago, IL 60605
(212) 619-4616

Gerald Commodities, Inc.
19 Rector Street
New York, NY 10006
(212) 607-3401

Geldermann, Inc.
One Financial Place, 20th Fl.
Chicago, IL 60605
(312) 663-7500

GSA Clearing Corp.
85 Broad Street, 5th Fl.
New York, NY 10005
(212) 902-1000

Index Futures Group, Inc.
141 W. Jackson Blvd.
Chicago, IL 60604
(312) 663-0310

Kidder Peabody & Co., Inc.
10 Hanover Square
New York, NY 10005
(212) 747-5920

Klein & Co. Futures, Inc.
90 West Street, Room 1404
New York, NY 10006
(212) 233-6111

Lind-Waldock & Co.
222 So. Riverside Plaza
Chicago, IL 60606
(312) 648-1400

LIT America, Inc.
30 Broad Street, 34th Fl.
New York, NY 10004
(212) 635-2770

Merrill Lynch Futures, Inc.
2 Broadway
New York, NY 10005
(212) 637-3070

MKI Securities
61 Broadway
New York, NY 10006
(212) 425-2288

Mocatta Futures Corp.
4 World Trade Center, Ste. 5200
New York, NY 10048
(212) 938-9600

Morgan Stanley & Co., Inc.
1251 Avenue of the Americas
New York, NY 10020
(212) 974-4000

O'Connor & Co.
141 W. Jackson Blvd., Ste. 2800
Chicago, IL 60604
(312) 435-0808

Paine Webber, Inc.
1285 Ave. of the Americas
New York, NY 10019
(212) 437-2121

Plaza Clearing Corp.
2 New York Plaza
New York, NY 10004
(212) 747-6225

Prudential Bache Securities, Inc.
100 Gold Street, 5th Fl.
New York, NY 10038
(212) 776-1000

Purcell Graham & Co., Inc.
61 Broadway
New York, NY 10006
(212) 480-1700

REFCO, Inc.
One Financial Center
New York, NY 10281
(212) 385-8000

Rosenthal-Collins Group
216 W. Jackson Blvd., 2nd Fl.
Chicago, IL 60606
(312) 984-5900

Shearson Lehman Hutton, Inc.
American Express Tower
World Financial Center
New York, NY 10285
(212) 321-6000

Silgo Corp
160 Broadway
New York, NY 10038
(212) 619-3171

Smith Barney, Harris Upham & Co.
333 West 34th Street
New York, NY 10001
(212) 613-2430

Spear, Leeds & Kellogg, Ltd.
115 Broadway
New York, NY 10006
(212) 587-8800

Sterling Commodities Corp.
4 World Trade Center, Ste. 9468
New York, NY 10048
(212) 524-9100

Stotler & Co.
200 West Adams Street
Chicago, IL 60606
(312) 766-4467

T&S Commodities, Inc.
160 Broadway
New York, NY 10038
(212) 267-3044

Timber Hill, Inc.
4 World Trade Center
New York, NY 10048
(212) 938-8210

Whitehall Futures Corp.
One New York Plaza, 12th Fl.
New York, NY 10004
(212) 804-7106

*As of February 1989

Order Form

NYFE
New York
Futures Exchange

Cut on dotted line

Quantity		Code No.	Per Unit Cost	Total Cost
	DISKETTES			
____	**NYSE Composite Index and Futures Price History Diskette**—Contains daily Index high, low and closing prices and daily futures (4 delivery months) high, low and settlement prices, total volume and total open interest from May 6, 1982 through the end of the last full quarter in Lotus 1-2-3, 2.0 release format.	0122	$25.00	____
____	**CRB Index Price History Diskette**—Contains daily Index closing prices from January 2, 1974-February 28, 1985, and daily Index high, low and closing prices from March 1, 1985-June 11, 1986 in Lotus 1-2-3, 2.0 release format.	0423	$10.00	____
____	**CRB Index and Futures Price History Diskette**—Contains daily Index high, low and closing prices and daily futures (4 delivery months) high, low, and settlement prices, total volume and total open interest from June 12, 1986 through the end of the last full quarter in Lotus 1-2-3, 2.0 release format.	0427	$10.00	____
____	**CRB Index Futures Calculator Diskette**—An analytical program that shows how the CRB Futures Price Index is computed and how sensitive the Index is to changes in the values of its 21 component commodity averages. In Lotus 1-2-3, 2.0 release format.	0430	$10.00	____
____	**Russell 1000®, 2000®, and 3000® Stock Indexes and Russell 2000 and 3000 Futures Price History Diskette**—Contains daily Index closing prices from December 29, 1978-December 31, 1986; daily Index high, low and closing prices from January 2, 1987 through the end of the last full quarter; daily futures high, low and settlement prices, volume and open interest from September 10, 1987 through the end of the last full quarter in Lotus 1-2-3, 2.0 release format.	0611	$10.00	____
____	**Russell Index Holdings Diskette**—Contains a listing of stocks included in the Russell 1000, 2000 and 3000 Stock Indexes. Includes name of stock, cusip number, ticker symbol, number of shares, and listing exchange in DOS compatible format.	0608	$10.00	____
	VIDEO TAPES			
____	**The Prudent Man and NYSE Stock Index Futures**—A 25-minute survey of how institutions are using NYSE Stock Index futures, featuring a panel discussion with five major institutional traders led by Dr. Martin Zweig.	½" VHS 0105 ½" Beta 0106	$25.00 $25.00	____ ____
____	**The Next Decade—Commodities, Inflation and Fed Policy**—A four-hour seminar which describes the connection between a basket of commodity prices and how they are used to determine Fed monetary targeting. The seminar also includes a panel discussion highlighting trading techniques and the political ramifications of using a commodity basket as part of overall Fed policy.	½" VHS 0437 ½" Beta 0438	$50.00 $50.00	____ ____
____	**Institutional Uses of Russell Index Futures**—Presentation on institutional uses of Russell Stock Index futures featuring spread and arbitrage opportunities, plan sponsors' needs, portfolio management uses and basics of the contract.	½" VHS 0609 ½" Beta 0618	$25.00 $25.00	____ ____
		Sub-Total	**$**	____

Quantity		Code No.	Per Unit Cost	Total Cost
	PRINTED LITERATURE			
_____	**CRB Index Futures: Reference Guide**—A 26-page, 8½"x11" booklet filled with data, statistics, charts and studies on the CRB Futures Price Index and the CRB Index futures contract.	0441	2 N/C $1.00 ea addit. copy	_____
_____	**Trading Options On Futures: Fundamentals for the Individual Investor**—A 30-page, 8½"x11" brochure which explains the language of options and how to use options as a risk management tool; provides various trading strategies and details specifications of the contract.	0202	2 N/C $2.00 ea. addit. copy	_____
_____	**An Investigation Into Non-Traditional Trading Applications for CRB Index Futures**—CRB Index White Paper dealing with the broader macro-economic relationships associated with the CRB Index and futures on the Index and specific trading ideas which arise from these relationships, directly and indirectly.	0435	$10.00	_____
_____	**Options on CRB Price Index Futures**—A Unique Package of Commodity Prices—An 8-panel flyer that provides contract specifications, trading examples and lists the features and benefits of this unique contract.	0301	N/C (limit 100)	N/C
	Data and Statistics- An 8½"x11", 86-page brochure detailing contract specs, price and volume history and other information. Specify year:			
_____	1988	0740	$6.00	_____
_____	1987	0734	$6.00	_____

Shipping and Handling Charges:
USA Addresses:

- Diskettes, add $.75 per diskette ordered
- Videotapes, add $2.00 per videotape ordered
- Printed literature, add $1.00 for first copy, $.50 additional copy ordered. **For no charge (N/C) items, add shipping and handling charge to only those items requested over the no charge limit.**

All other countries:

- Diskettes, add $2.00 per diskette ordered
- Videotapes, add $5.00 per videotape ordered
- Printed literature, add $1.50 for first copy, $.75 each additional copy ordered. **For no charge (N/C) items, add shipping and handling charge to only those items requested over the no charge limit.**

Sub-total S&H: _____

Total: $ _____

Please send the publications indicated above to:

Name: _____

Company: _____

Address: _____

City: _____ State: _____ Zip: _____

Daytime Telephone: ( ) _____ Are you a Broker? _____ Private Investor? _____

Send payment with order where required to New York Futures Exchange. If you have any questions regarding quantities desired or exact costs, call 212-656-6247. (Prices are subject to change*)

Send this form to:
New York Futures Exchange, Inc.
20 Broad Street, 10th Floor
New York, New York 10005
Attn.: Publications Department

*** Prices effective March 1, 1989**

20 Broad Street
New York, NY 10005

NYFE

New York
Futures Exchange, Inc.

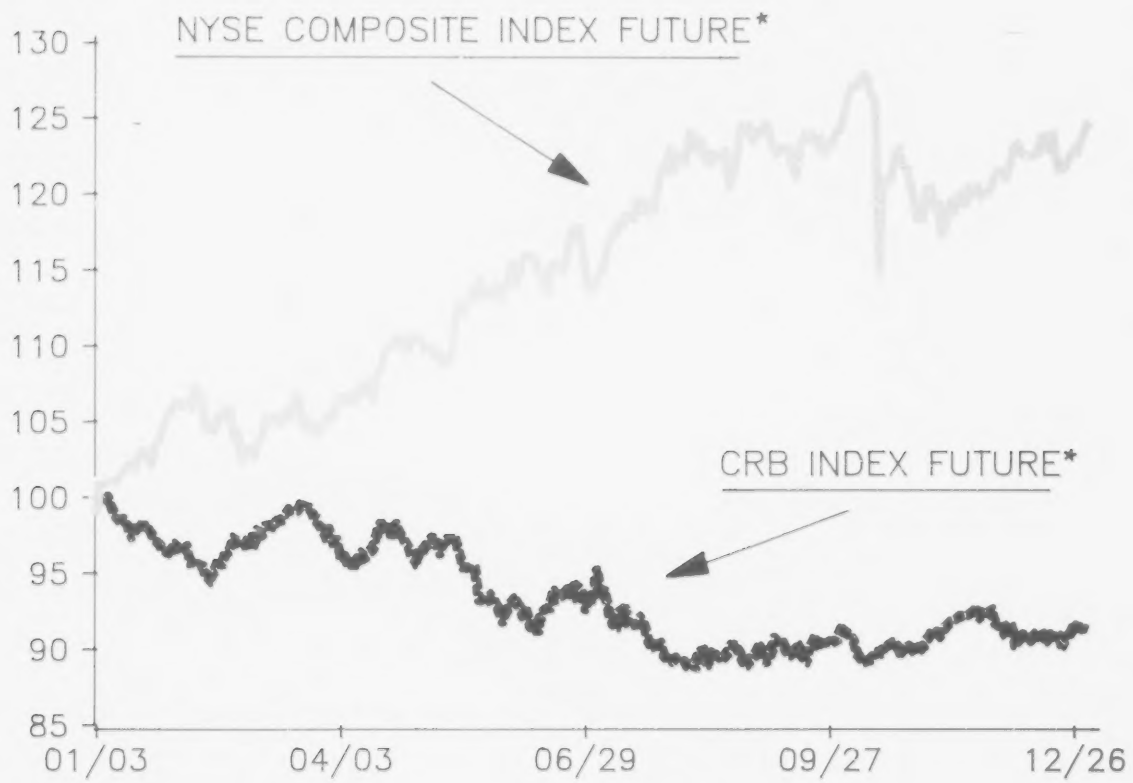
212 656 4949 (inside N.Y. State)
800 221 7722 (outside N.Y. State)

NYFE #0740 © 1989

B660S-1-4

NYFE
New York
Futures Exchange

1989
Data and Statistics



* Indexed to 100 on 12/30/88.

For Further Information on the NYFE and its Products:

Literature Requests	(212) 656-6053 (inside New York State) (800) 221-7722 (outside New York State)
Data Diskettes	(212) 656-6053
Margin Requirements	(212) 656-6072 (212) 656-8423
Contract Specifications	(212) 656-6072 (212) 656-8423
Membership Information	(212) 656-8897
General Information	(212) 656-4949

New York Futures Exchange, Inc.
1989 Data and Statistics

Michael Freitag, Editor
Sr. Market Analyst, Product Development

New York Futures Exchange, Inc.
20 Broad Street
New York, NY 10005
(212) 656 4949 (inside N.Y. State)
(800) 221 7722 (outside N.Y. State)

The information contained herein has been carefully prepared; however, the New York Futures Exchange, Inc. (NYFE) does not make any representations as to its accuracy or completeness. The NYFE is providing this publication for purposes of information and education. The information contained herein shall not be construed to be an offer to sell or a solicitation to buy any commodities or futures contracts.

©1990
New York Futures Exchange, Inc.
All Rights Reserved.

The New York Futures Exchange, Inc. (NYFE) was incorporated on April 5, 1979 as a wholly-owned subsidiary of the New York Stock Exchange, Inc. NYFE began trading financial futures on August 7, 1980 and introduced its most successful product, the NYSE Composite Index futures contract, on May 6, 1982. The total dollar value of all futures contracts traded at NYFE in 1989 was 161.1 billion dollars.

Five contracts are currently trading at the NYFE:

Contract	**Date Trading Began**
NYSE Composite Index Future	May 6, 1982
Option on the NYSE Composite Index Future	January 28,1983
CRB Index Future	June 12, 1986
Option on the CRB Index Future	October 28, 1988
U.S. Treasury Bond Future	August 4, 1989

In February 1988, the NYFE completed the relocation of its trading floor to the Commodity Exchange Center (CEC) through an agreement with the New York Cotton Exchange. This agreement provides that NYFE is an affiliate of the New York Cotton Exchange while remaining a wholly-owned subsidiary of the New York Stock Exchange, Inc.

New York Futures Exchange, Inc.

1989 Data and Statistics

Table of Contents **Page**

NYFE Board of Directors and Officials 2

NYSE Composite Index Futures Contract 3
- Contract Specifications 4
- Monthly Volume and Open Interest Statistics 5
- Daily Volume and Open Interest Statistics 6
- NYSE Composite Index – Daily Price Data – 1989 8
- NYSE Composite Index Future – Daily Price Data – 1989 11
- Graph – NYSE Composite Index Future and Index – 1989 27

CRB Index Futures Contract 28
- Contract Specifications 29
- Components of CRB Futures Price Index 30
- Monthly Volume and Open Interest Statistics 31
- Daily Volume and Open Interest Statistics 32
- CRB Index – Daily Price Data – 1989 34
- CRB Index Future – Daily Price Data – 1989 37
- Graph – CRB Index Future and Index – 1989 54

NYFE U.S. Treasury Bond Futures Contract 55
- Contract Specifications 56
- Monthly Volume and Open Interest Statistics 57
- Fraction Equivalency Table 58
- Daily Volume and Open Interest Statistics 59
- U.S. Treasury Bond Future – Daily Settlement Prices 60

Option on the NYSE Composite Index Futures Contract 65
- Contract Specifications 66
- Monthly Volume and Open Interest Statistics 67

Option on the CRB Index Futures Contract 68
- Contract Specifications 69
- Monthly Volume and Open Interest Statistics 70

NYFE Clearing Members 71

Order Form 73

New York Futures Exchange, Inc.

Board of Directors*

Lewis J. Horowitz (Chairman)	New York Futures Exchange, Inc.
Alvery A. Bartlett, Jr.	Alvery Bartlett Brokerage
Peter F. Borish	Tudor Investment Corp.
Norman Eisler	SEC Investors
Walter E. Fair	Henderson Brothers Futures Corporation
Walter N. Frank, Jr.	Walter N. Frank & Co.
Hendrik S. Houthakker	Harvard University
Donald S. Howard	Salomon Brothers, Inc.
Gregory Kipnis	Morgan Stanley & Co., Inc.
Sean F. McNamara	McNamara Trading, Inc.
William P. Miller	General Motors Corporation
Charles N. Sweeney	Spear, Leeds and Kellogg

Officers

Lewis J. Horowitz	Chairman, President & CEO
Richard A. Edgar	Senior Vice President, Regulation, Operations & Administration
James E. Buck	Secretary
Daniel P. Odell	Assistant Secretary
Keith R. Helsby	Vice President, Finance
Henry Poole	General Counsel

*As of March 1990

NYSE Composite Index Futures Contract

NYSE Composite Index Futures Contract

Contract Specifications*

Contract:
NYSE Composite Index futures contract.

Trading Symbol:
YX

Contract Size and Value:
$500 x the NYSE Composite Index (Example: $500 x 190.00 = $95,000; 190.00 represents a recent Index level.)

Contract Months:
March, June, September, December cycle (4 months traded at all times).

Trading Hours (Open/Close):
9:30 A.M./4:15 P.M. (N.Y. time)

Minimum Price Fluctuations (Tick Size):
.05 (5 basis points) = $25.00.

Daily Price Limits:
Refer to Exchange Rules.

Position Limits:
10,000 contracts on the same side of the market, combined for the NYSE Composite Index futures contract and the Option on the NYSE Composite Index futures contract.

Last Day of Trading:
The Thursday preceding the third Friday of the month; if that day is not a NYFE and NYSE business day, the last trading day will be the preceding such business day.

Contract Settlement:
Settlement at contract maturity is by cash payment; final settlement is based upon a special calculation of the third Friday's opening prices of all the stocks listed in the NYSE Composite Index.

*As of March 1, 1990

NYSE COMPOSITE INDEX FUTURES CONTRACT

MONTHLY VOLUME
1982 - 1989

	1989	1988	1987	1986	1985	1984	1983	1982
Jan.	128,848	148,632	250,791	256,465	301,598	293,667	258,500	
Feb.	124,757	159,727	231,812	265,545	247,336	354,532	261,872	
March	155,895	171,442	274,680	301,810	293,896	326,720	336,246	
April	104,097	158,420	317,074	310,225	208,888	287,199	270,365	
May	143,141	142,235	268,433	260,180	249,050	287,872	295,960	103,693
June	149,434	164,597	262,569	259,324	231,492	290,307	339,887	148,641
July	123,968	131,772	206,706	251,289	208,297	251,359	265,057	122,865
Aug.	156,365	130,692	270,714	203,205	194,397	323,055	357,800	166,492
Sep.	133,969	127,269	336,916	342,810	213,396	282,140	299,770	180,663
Oct.	144,558	122,341	240,388	227,379	226,989	293,108	310,272	228,432
Nov.	111,679	118,338	106,635	223,367	207,218	255,346	286,628	238,598
Dec.	102,993	93,267	149,196	222,069	251,057	211,493	224,082	243,529
Totals	1,579,704	1,668,732	2,915,914	3,123,668	2,833,614	3,456,798	3,506,439	1,432,913

Largest Volume Trading Days:

1989	-	12,330 on October 16.
1988	-	14,605 on June 1.
1987	-	23,058 on September 16.
1986	-	30,536 on September 12.
1985	-	21,833 on December 5.
1984	-	26,454 on February 9.
1983	-	23,509 on September 12.
1982	-	18,957 on December 1.

MONTH-END OPEN INTEREST
1982 - 1989

	1989	1988	1987	1986	1985	1984	1983	1982
Jan.	6,640	5,385	11,893	10,164	11,062	9,348	6,841	
Feb.	8,569	6,033	13,228	13,985	10,884	9,874	10,781	
March	7,835	6,800	13,007	15,320	9,804	8,571	6,583	
April	7,828	6,968	14,682	13,809	9,438	8,454	9,120	
May	7,245	9,534	11,100	15,902	13,672	9,376	10,426	4,024
June	6,306	6,958	9,115	10,503	9,677	7,957	9,397	4,384
July	6,305	6,410	13,059	11,662	12,102	7,918	11,354	4,646
Aug.	6,214	7,579	18,787	11,883	10,388	10,968	10,032	4,690
Sep.	6,311	6,408	12,819	21,880	7,218	9,710	8,066	5,722
Oct.	6,101	7,269	9,431	18,860	7,011	9,181	10,303	5,459
Nov.	6,878	7,246	9,887	20,740	8,131	7,745	9,461	7,753
Dec.	5,617	5,276	5,106	9,306	9,242	7,149	8,539	5,273

Highest Daily Open Interest:

1989	-	9,891 on May 10.
1988	-	9,653 on May 25.
1987	-	19,297 on September 14.
1986	-	31,278 on September 18.
1985	-	14,611 on June 6.
1984	-	12,826 on September 14.
1983	-	14,475 on June 23.
1982	-	7,834 on December 6.

NYSE COMPOSITE INDEX FUTURE
DAILY TOTAL VOLUME AND OPEN INTEREST
1989

JANUARY			FEBRUARY			MARCH		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
01/03	8,281	6,387	02/01	6,292	6,503	03/01	8,440	8,471
01/04	7,990	5,853	02/02	5,056	6,171	03/02	9,441	8,539
01/05	7,907	6,153	02/03	4,112	6,359	03/03	5,543	8,125
01/06	5,574	6,415	02/06	5,222	6,254	03/06	6,472	8,065
01/09	4,970	6,266	02/07	7,109	6,547	03/07	7,613	7,901
01/10	4,970	6,294	02/08	5,657	6,764	03/08	7,826	7,987
01/11	4,351	6,317	02/09	9,368	7,177	03/09	5,384	7,799
01/12	6,622	6,292	02/10	7,417	6,971	03/10	9,343	8,184
01/13	4,773	6,733	02/13	4,522	7,317	03/13	9,946	8,101
01/16	3,044	6,633	02/14	6,261	7,412	03/14	5,139	8,065
01/17	3,317	6,630	02/15	6,684	7,261	03/15	8,315	8,331
01/18	8,722	6,812	02/16	4,834	7,136	03/16	9,643	8,939
01/19	7,351	6,384	02/17	4,460	7,114	03/17	9,229	7,215
01/20	4,391	6,452	02/21	5,280	7,026	03/20	6,978	7,259
01/23	5,636	6,812	02/22	10,125	7,795	03/21	6,040	6,980
01/24	9,520	6,443	02/23	8,541	7,797	03/22	5,284	7,268
01/25	6,277	6,602	02/24	9,166	8,245	03/23	4,938	7,350
01/26	6,665	6,497	02/27	7,596	8,596	03/27	5,280	7,281
01/27	6,834	6,369	02/28	7,055	8,569	03/28	5,215	7,353
01/30	5,185	6,691				03/29	6,536	7,781
01/31	6,468	6,640				03/30	6,775	8,099
						03/31	6,515	7,835

APRIL			MAY			JUNE		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
04/03	5,577	8,047	05/01	5,035	8,026	06/01	5,518	7,071
04/04	4,135	7,683	05/02	7,772	8,733	06/02	5,866	7,052
04/05	3,844	7,467	05/03	6,531	8,216	06/05	6,949	7,418
04/06	3,527	7,592	05/04	4,900	8,554	06/06	9,618	7,581
04/07	6,376	7,812	05/05	7,547	8,825	06/07	9,268	7,270
04/10	4,359	7,864	05/08	8,508	9,532	06/08	6,950	7,200
04/11	4,926	7,588	05/09	7,519	9,482	06/09	9,012	7,477
04/12	4,471	7,458	05/10	6,305	9,891	06/12	6,493	7,689
04/13	5,049	7,340	05/11	5,327	9,238	06/13	8,923	7,627
04/14	7,703	7,087	05/12	9,857	9,171	06/14	6,259	7,791
04/17	4,301	6,702	05/15	7,368	8,011	06/15	10,354	8,015
04/18	7,059	7,207	05/16	5,426	7,531	06/16	6,261	6,318
04/19	4,076	7,152	05/17	8,062	7,160	06/19	3,108	6,186
04/20	6,945	7,361	05/18	7,327	7,066	06/20	5,513	6,089
04/21	4,265	7,795	05/19	6,814	7,207	06/21	6,767	6,392
04/24	3,925	7,866	05/22	5,900	7,223	06/22	4,945	6,267
04/25	6,231	8,021	05/23	7,068	6,798	06/23	7,275	5,947
04/26	6,216	8,151	05/24	5,051	7,023	06/26	4,142	5,705
04/27	7,726	8,092	05/25	4,493	7,003	06/27	4,820	5,642
04/28	3,386	7,828	05/26	3,682	7,062	06/28	5,616	5,817
			05/30	6,422	7,174	06/29	8,430	6,119
			05/31	6,227	7,245	06/30	7,347	6,306

NYSE COMPOSITE INDEX FUTURE
DAILY TOTAL VOLUME AND OPEN INTEREST
1989

JULY			AUGUST			SEPTEMBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
07/03	2,012	6,238	08/01	9,545	6,793	09/01	4,729	6,323
07/05	5,638	6,556	08/02	5,338	6,595	09/05	6,587	6,300
07/06	4,735	6,747	08/03	3,647	6,602	09/06	8,025	6,661
07/07	9,885	6,761	08/04	7,380	6,659	09/07	6,838	6,878
07/10	6,097	6,683	08/07	6,612	6,488	09/08	8,577	7,121
07/11	9,560	5,839	08/08	4,853	6,329	09/11	6,497	7,209
07/12	5,985	6,159	08/09	6,088	6,191	09/12	6,492	7,222
07/13	5,486	6,354	08/10	8,423	5,928	09/13	9,825	7,357
07/14	9,782	6,451	08/11	10,299	6,352	09/14	8,573	6,889
07/17	5,606	6,211	08/14	7,577	5,850	09/15	9,524	5,923
07/18	5,312	6,329	08/15	5,866	5,866	09/18	4,739	5,937
07/19	6,984	6,343	08/16	3,782	5,743	09/19	5,274	5,377
07/20	6,436	6,409	08/17	8,825	6,280	09/20	6,509	6,049
07/21	4,904	6,439	08/18	3,629	6,174	09/21	5,355	5,859
07/24	5,546	6,672	08/21	5,913	5,985	09/22	3,840	5,715
07/25	7,491	6,300	08/22	9,189	6,328	09/25	7,115	6,124
07/26	7,350	6,294	08/23	7,401	6,769	09/26	5,533	6,285
07/27	6,532	6,304	08/24	11,081	5,817	09/27	6,600	6,260
07/28	4,247	6,333	08/25	5,252	6,070	09/28	6,058	6,468
07/31	4,380	6,305	08/28	5,174	6,385	09/29	7,279	6,311
			08/29	7,155	6,306			
			08/30	7,431	6,069			
			08/31	6,085	6,214			

OCTOBER			NOVEMBER			DECEMBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
10/02	4,279	6,589	11/01	5,423	6,260	12/01	7,215	6,692
10/03	8,332	6,861	11/02	5,815	6,223	12/04	4,257	6,656
10/04	6,443	6,828	11/03	5,112	6,391	12/05	6,207	6,967
10/05	4,962	6,836	11/06	6,944	6,716	12/06	4,143	6,802
10/06	4,254	7,218	11/07	7,049	6,812	12/07	5,927	7,005
10/09	1,205	7,166	11/08	6,258	6,750	12/08	6,469	7,188
10/10	5,392	7,643	11/09	5,432	6,605	12/11	6,900	7,576
10/11	5,868	7,639	11/10	4,291	6,491	12/12	8,357	7,171
10/12	4,283	7,464	11/13	5,505	6,616	12/13	6,966	6,969
10/13	10,440	8,102	11/14	5,493	6,415	12/14	5,636	6,735
10/16	12,330	7,651	11/15	5,427	6,587	12/15	6,220	5,290
10/17	8,643	7,456	11/16	5,324	6,486	12/18	7,817	5,483
10/18	6,446	7,458	11/17	5,264	6,232	12/19	6,943	5,123
10/19	7,783	7,053	11/20	4,574	6,302	12/20	4,193	4,991
10/20	5,373	6,785	11/21	5,037	6,537	12/21	2,888	5,105
10/23	6,492	6,711	11/22	3,252	6,208	12/22	1,873	5,054
10/24	9,182	6,994	11/24	1,869	6,061	12/26	2,761	5,051
10/25	6,246	6,835	11/27	7,309	6,408	12/27	3,008	4,957
10/26	8,185	6,724	11/28	6,092	6,674	12/28	2,517	5,248
10/27	7,202	6,719	11/29	5,178	6,677	12/29	2,696	5,617
10/30	4,992	6,172	11/30	5,031	6,878			
10/31	6,226	6,101						

NYSE COMPOSITE INDEX
DAILY HIGH, LOW AND CLOSE
1989

JANUARY

DATE	HIGH	LOW	CLOSE
01/03	156.24	154.31	154.98
01/04	157.19	154.94	157.06
01/05	158.16	157.06	157.49
01/06	158.59	157.48	157.96
01/09	158.56	157.81	158.15
01/10	158.45	157.43	157.85
01/11	158.65	157.76	158.65
01/12	159.93	158.64	159.26
01/13	159.69	159.02	159.58
01/16	160.12	159.52	159.78
01/17	159.78	159.25	159.48
01/18	161.15	159.06	161.01
01/19	161.72	160.89	161.26
01/20	161.34	160.76	161.16
01/23	161.80	160.13	160.13
01/24	162.01	160.10	161.99
01/25	162.34	161.76	162.33
01/26	164.02	161.84	163.60
01/27	165.82	163.59	164.78
01/30	165.41	164.65	165.36
01/31	166.67	164.78	166.63

FEBRUARY

DATE	HIGH	LOW	CLOSE
02/01	167.06	166.02	166.47
02/02	166.85	165.87	166.35
02/03	166.80	166.03	166.50
02/06	166.61	165.62	166.19
02/07	168.39	166.06	168.02
02/08	168.49	167.57	167.69
02/09	167.72	165.73	166.13
02/10	166.08	163.96	164.01
02/13	164.38	163.32	164.15
02/14	165.09	163.75	163.94
02/15	165.30	163.81	165.21
02/16	165.67	165.20	165.51
02/17	166.59	165.45	166.45
02/21	166.59	165.67	166.06
02/22	166.04	163.46	163.55
02/23	164.10	162.98	164.09
02/24	164.08	161.71	161.72
02/27	162.08	161.22	161.95
02/28	162.76	161.92	162.50

MARCH

DATE	HIGH	LOW	CLOSE
03/01	163.23	161.45	161.74
03/02	163.36	161.72	163.21
03/03	163.90	163.01	163.90
03/06	165.64	163.83	165.63
03/07	165.89	165.02	165.28
03/08	166.11	165.13	165.45
03/09	165.71	165.33	165.36
03/10	165.35	164.19	164.85
03/13	166.39	164.81	166.00
03/14	166.46	165.67	165.93
03/15	166.73	165.92	166.68
03/16	168.27	166.67	168.10
03/17	168.08	163.92	164.66
03/20	164.66	162.51	163.13
03/21	164.34	163.12	163.80
03/22	163.87	163.11	163.41
03/23	163.88	162.46	162.64
03/27	163.32	162.21	163.32
03/28	164.21	163.30	163.88
03/29	164.43	163.82	164.25
03/30	164.92	163.83	164.38
03/31	165.63	164.37	165.63

APRIL

DATE	HIGH	LOW	CLOSE
04/03	166.68	165.50	166.43
04/04	166.35	165.67	165.95
04/05	166.51	165.93	166.45
04/06	166.45	165.63	166.02
04/07	167.17	165.55	166.93
04/10	167.33	166.78	166.89
04/11	167.73	166.88	167.58
04/12	168.17	167.58	167.82
04/13	167.81	166.51	166.54
04/14	168.89	166.54	168.89
04/17	169.21	168.59	169.05
04/18	171.26	169.04	171.13
04/19	171.90	170.82	171.70
04/20	172.12	170.50	171.30
04/21	172.93	171.29	172.90
04/24	172.85	172.08	172.49
04/25	172.92	171.60	171.61
04/26	171.87	171.28	171.75
04/27	173.46	171.75	173.06
04/28	173.13	172.59	173.13

NYSE COMPOSITE INDEX
DAILY HIGH, LOW AND CLOSE
1989

MAY

DATE	HIGH	LOW	CLOSE
05/01	173.07	171.99	172.82
05/02	173.46	172.36	172.37
05/03	172.53	171.85	172.35
05/04	172.47	171.97	172.21
05/05	173.61	171.86	172.14
05/08	172.06	170.71	171.26
05/09	171.68	170.27	170.80
05/10	171.35	170.65	171.13
05/11	171.87	171.12	171.71
05/12	175.13	171.70	175.13
05/15	176.26	175.05	176.25
05/16	176.22	175.69	175.92
05/17	177.20	175.88	176.98
05/18	177.54	176.52	177.29
05/19	178.99	177.29	178.92
05/22	179.82	178.61	179.35
05/23	179.34	177.56	177.61
05/24	177.99	177.21	177.97
05/25	178.21	177.58	178.05
05/26	179.31	177.99	179.31
05/30	179.78	177.56	178.11
05/31	179.18	177.94	178.85

JUNE

DATE	HIGH	LOW	CLOSE
06/01	179.91	178.59	179.63
06/02	181.52	179.62	181.49
06/05	181.67	179.89	179.90
06/06	181.04	179.58	180.93
06/07	182.54	180.93	182.34
06/08	182.60	181.96	182.38
06/09	182.60	181.63	182.37
06/12	182.34	180.96	182.14
06/13	182.13	180.53	180.94
06/14	181.39	180.43	180.83
06/15	180.82	178.57	178.97
06/16	179.59	178.36	179.59
06/19	179.81	179.11	179.79
06/20	180.23	179.42	179.50
06/21	179.78	178.62	179.19
06/22	180.06	179.07	180.05
06/23	182.86	180.05	182.86
06/26	182.94	182.03	182.20
06/27	183.49	182.19	183.18
06/28	183.15	181.18	181.87
06/29	181.87	178.70	178.75
06/30	178.83	176.05	177.90

JULY

DATE	HIGH	LOW	CLOSE
07/03	178.53	177.53	178.51
07/05	179.49	177.60	179.25
07/06	179.82	179.21	179.82
07/07	181.97	179.63	181.56
07/10	182.70	181.53	182.70
07/11	184.35	182.68	183.62
07/12	184.37	183.20	184.15
07/13	184.42	183.81	184.31
07/14	185.07	182.89	185.06
07/17	185.64	184.66	185.37
07/18	185.36	184.58	184.91
07/19	187.11	184.90	187.10
07/20	187.98	185.98	186.11
07/21	187.15	185.56	187.15
07/24	187.11	185.95	186.03
07/25	187.22	185.49	186.10
07/26	188.14	185.76	188.14
07/27	190.22	188.12	190.22
07/28	190.74	189.91	190.38
07/31	192.41	190.32	192.41

AUGUST

DATE	HIGH	LOW	CLOSE
08/01	193.43	191.03	191.38
08/02	191.78	190.82	191.78
08/03	192.25	191.58	192.09
08/04	192.35	191.00	191.64
08/07	194.19	191.59	194.19
08/08	194.42	193.72	194.23
08/09	195.06	193.19	193.20
08/10	194.67	192.50	193.97
08/11	195.42	191.98	192.27
08/14	192.48	190.85	191.37
08/15	192.23	191.34	192.08
08/16	192.88	192.04	192.64
08/17	192.96	191.31	191.95
08/18	192.64	191.67	192.64
08/21	192.75	189.92	189.97
08/22	190.13	189.07	190.11
08/23	191.86	190.11	191.84
08/24	195.29	191.83	195.29
08/25	195.86	194.58	194.79
08/28	195.45	194.06	195.45
08/29	195.49	194.01	194.47
08/30	195.64	193.99	194.92
08/31	195.27	194.68	195.27

NYSE COMPOSITE INDEX
DAILY HIGH, LOW AND CLOSE
1989

SEPTEMBER

DATE	HIGH	LOW	CLOSE
09/01	196.45	195.01	196.37
09/05	196.58	195.49	195.84
09/06	195.84	193.56	194.18
09/07	194.67	193.72	193.78
09/08	194.14	192.53	193.95
09/11	193.84	192.48	193.30
09/12	194.22	193.21	193.88
09/13	194.54	192.29	192.29
09/14	192.32	190.66	190.95
09/15	191.73	189.97	191.59
09/18	192.48	191.40	192.43
09/19	193.18	192.39	192.46
09/20	192.81	192.31	192.45
09/21	193.42	191.80	192.16
09/22	192.98	192.14	192.73
09/25	192.63	191.03	191.28
09/26	192.69	191.27	191.47
09/27	191.99	190.76	191.82
09/28	193.55	191.78	193.55
09/29	194.52	193.49	193.97

OCTOBER

DATE	HIGH	LOW	CLOSE
10/02	194.96	193.58	194.90
10/03	196.85	194.82	196.84
10/04	198.23	196.81	197.98
10/05	198.33	197.70	198.05
10/06	199.07	198.03	198.94
10/09	199.36	198.53	199.34
10/10	199.59	198.50	199.00
10/11	198.99	197.40	197.82
10/12	197.81	196.75	196.98
10/13	197.03	185.23	185.56
10/16	189.92	181.97	189.76
10/17	189.75	186.33	188.89
10/18	190.03	187.88	189.32
10/19	192.94	189.31	192.17
10/20	192.40	190.93	192.12
10/23	192.58	190.59	190.90
10/24	190.89	186.09	190.05
10/25	190.44	189.27	189.52
10/26	189.49	186.91	187.22
10/27	187.22	184.89	185.60
10/30	186.54	185.32	185.59
10/31	188.45	185.52	188.24

NOVEMBER

DATE	HIGH	LOW	CLOSE
11/01	189.04	188.18	188.84
11/02	188.75	186.77	187.64
11/03	188.20	187.08	187.28
11/06	187.20	184.64	184.77
11/07	185.74	183.90	185.74
11/08	188.06	185.73	187.48
11/09	187.79	186.59	186.75
11/10	187.92	186.70	187.90
11/13	188.60	187.38	188.22
11/14	188.62	187.10	187.51
11/15	188.76	187.14	188.76
11/16	188.97	187.99	188.75
11/17	189.52	188.42	189.28
11/20	189.36	187.55	188.03
11/21	188.40	187.07	188.05
11/22	189.22	188.03	189.21
11/24	190.39	189.17	190.29
11/27	191.33	190.19	191.13
11/28	191.58	190.57	191.34
11/29	191.33	190.14	190.25
11/30	191.57	190.24	191.30

DECEMBER

DATE	HIGH	LOW	CLOSE
12/01	194.21	191.27	193.66
12/04	194.11	193.49	194.07
12/05	194.47	193.19	193.19
12/06	193.38	192.45	192.82
12/07	193.49	191.64	192.38
12/08	193.30	192.37	192.92
12/11	192.95	191.85	192.83
12/12	194.67	192.80	194.44
12/13	195.60	194.42	195.01
12/14	194.99	193.65	193.97
12/15	194.41	191.59	193.45
12/18	193.79	189.50	190.17
12/19	190.17	188.16	189.40
12/20	189.94	189.07	189.54
12/21	190.56	189.54	190.50
12/22	191.98	190.37	191.95
12/26	192.20	191.54	191.72
12/27	192.81	191.72	192.69
12/28	193.59	192.67	193.59
12/29	195.04	193.54	195.00

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
JANUARY, 1989

MARCH, 1989

DATE	HIGH	LOW	CLOSE
01/03	156.95	155.00	156.00
01/04	159.25	156.15	159.15
01/05	160.15	158.55	159.15
01/06	160.45	159.15	159.35
01/09	160.15	158.85	159.50
01/10	160.00	158.35	159.25
01/11	160.25	158.65	160.00
01/12	161.65	159.80	160.45
01/13	161.15	160.05	160.85
01/16	161.60	160.60	161.20
01/17	161.10	160.30	160.75
01/18	162.65	159.75	162.25
01/19	162.95	161.75	162.65
01/20	162.60	161.55	162.20
01/23	163.15	160.65	161.00
01/24	163.80	161.00	163.25
01/25	163.65	162.55	163.60
01/26	165.55	162.80	165.05
01/27	167.60	165.30	166.35
01/30	166.90	165.95	166.55
01/31	168.15	165.65	167.60

JUNE, 1989

DATE	HIGH	LOW	CLOSE
01/03	158.50	156.75	157.60
01/04	160.65	157.85	160.85
01/05	161.55	160.45	160.75
01/06	162.00	160.95	161.00
01/09	161.45	160.50	161.20
01/10	161.70	160.15	160.95
01/11	161.95	160.45	161.80
01/12	163.45	161.70	162.25
01/13	162.95	162.00	162.75
01/16	163.25	162.65	163.05
01/17	162.85	162.20	162.55
01/18	164.40	161.80	164.10
01/19	164.65	163.65	164.50
01/20	164.30	163.35	164.05
01/23	165.00	162.65	162.85
01/24	165.55	162.95	165.10
01/25	165.50	164.60	165.45
01/26	167.35	164.85	166.95
01/27	169.55	167.25	168.25
01/30	168.70	167.85	168.50
01/31	169.80	167.75	169.50

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
01/03	156.75	157.60	159.75
01/04	157.85	160.85	159.45
01/05	160.45	160.75	163.10
01/06	160.95	161.00	163.05
01/09	160.50	161.20	162.70
01/10	160.15	160.95	163.30
01/11	160.45	161.80	162.20
01/12	161.70	162.25	164.90
01/13	162.00	162.75	164.00
01/16	162.65	163.05	
01/17	162.20	162.55	164.50
01/18	161.80	164.10	164.40
01/19	163.65	164.50	166.00
01/20	163.35	164.05	165.95
01/23	162.65	162.85	166.75
01/24	162.95	165.10	164.75
01/25	164.60	165.45	166.75
01/26	164.85	166.95	167.00
01/27	167.25	168.25	170.55
01/30	167.85	168.50	170.25
01/31	167.75	169.50	170.50

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
01/03			160.80
01/04			164.05
01/05			163.95
01/06			164.20
01/09			164.40
01/10			164.25
01/11			165.20
01/12			165.65
01/13			166.25
01/16			166.55
01/17			166.15
01/18			167.70
01/19	167.50	167.50	168.00
01/20	167.70	167.50	167.55
01/23	168.50	168.50	166.35
01/24	166.50	166.50	168.60
01/25			168.95
01/26	169.00	169.00	170.45
01/27			171.75
01/30			172.00
01/31	172.35	172.35	173.00

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
FEBRUARY, 1989

MARCH, 1989

DATE	HIGH	LOW	CLOSE
02/01	168.45	166.75	167.65
02/02	168.15	166.60	167.25
02/03	168.00	166.75	167.55
02/06	167.85	166.30	166.95
02/07	169.80	166.80	169.05
02/08	169.65	168.30	168.60
02/09	168.80	166.05	167.25
02/10	166.70	164.45	164.80
02/13	165.35	164.20	165.15
02/14	166.00	164.30	164.65
02/15	166.20	164.40	166.15
02/16	166.55	165.65	166.15
02/17	167.55	165.90	167.00
02/21	167.30	166.00	166.80
02/22	166.35	163.55	163.75
02/23	164.65	163.05	164.50
02/24	164.60	161.40	161.50
02/27	162.55	161.20	162.40
02/28	163.20	162.00	162.80

JUNE, 1989

DATE	HIGH	LOW	CLOSE
02/01	170.30	168.80	169.60
02/02	170.00	168.85	169.15
02/03	169.80	168.75	169.50
02/06	169.60	168.35	168.85
02/07	171.60	168.85	171.00
02/08	171.55	170.30	170.55
02/09	170.65	168.00	169.20
02/10	168.50	166.30	166.75
02/13	167.15	166.20	167.05
02/14	167.80	166.20	166.50
02/15	168.05	166.45	168.05
02/16	168.45	167.60	168.05
02/17	169.45	168.00	168.95
02/21	169.20	168.00	168.70
02/22	168.20	165.50	165.70
02/23	166.50	164.95	166.40
02/24	166.55	163.30	163.45
02/27	164.40	163.10	164.30
02/28	165.10	163.90	164.70

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
02/01	171.75	171.00	171.35
02/02	171.30	171.30	170.95
02/03	171.35	170.50	171.35
02/06	171.50	170.30	170.70
02/07	173.40	171.30	172.85
02/08	173.15	172.40	172.45
02/09	171.45	171.45	171.05
02/10	170.00	168.10	168.60
02/13	168.90	168.00	168.85
02/14	169.25	168.35	168.35
02/15	169.50	168.25	169.90
02/16	170.35	169.80	169.95
02/17	170.00	170.00	170.85
02/21	171.05	170.50	170.65
02/22	170.10	167.90	167.65
02/23	167.90	167.00	168.35
02/24	167.05	166.05	165.45
02/27	165.90	165.05	166.25
02/28	166.70	166.30	166.70

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
02/01			173.10
02/02			172.75
02/03	173.00	173.00	173.20
02/06			172.55
02/07			174.70
02/08			174.35
02/09			172.90
02/10	171.90	171.90	170.45
02/13	170.00	169.90	170.65
02/14			170.20
02/15			171.75
02/16			171.85
02/17			172.75
02/21	172.70	172.00	172.60
02/22	172.00	172.00	169.60
02/23			170.30
02/24			167.45
02/27			168.20
02/28			168.70

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
MARCH, 1989

MARCH, 1989			
DATE	HIGH	LOW	CLOSE
03/01	163.90	161.20	161.85
03/02	164.05	161.70	163.50
03/03	164.20	163.00	164.05
03/06	166.25	164.25	165.95
03/07	166.45	165.20	165.75
03/08	166.70	165.15	165.95
03/09	166.25	165.45	165.75
03/10	165.50	163.90	165.45
03/13	167.10	165.30	166.55
03/14	167.15	165.90	166.10
03/15	167.30	166.15	167.30
03/16	168.90	167.25	168.55
03/17		SEI*	164.89

JUNE, 1989			
DATE	HIGH	LOW	CLOSE
03/01	165.85	163.15	163.80
03/02	165.95	163.60	165.45
03/03	166.20	164.95	166.05
03/06	168.35	166.25	168.00
03/07	168.55	167.25	167.80
03/08	168.80	167.20	168.05
03/09	168.30	167.55	167.80
03/10	167.40	165.90	167.35
03/13	169.10	167.25	168.50
03/14	169.15	167.85	168.10
03/15	169.40	168.05	169.35
03/16	171.05	169.20	170.45

SEPTEMBER, 1989			
DATE	HIGH	LOW	CLOSE
03/01	167.75	165.50	165.80
03/02	167.95	167.35	167.40
03/03	168.00	167.50	168.05
03/06	168.65	168.45	170.05
03/07	170.10	169.25	169.85
03/08	170.65	169.60	170.20
03/09	170.20	169.70	170.05
03/10	169.00	168.25	169.50
03/13	171.30	169.70	170.70
03/14	170.60	170.40	170.30
03/15	171.50	170.65	171.55
03/16	173.35	171.80	172.70

DECEMBER, 1989			
DATE	HIGH	LOW	CLOSE
03/01	169.75	167.50	167.80
03/02	169.35	169.35	169.35
03/03	168.80	168.80	170.05
03/06	170.50	170.45	172.10
03/07	172.00	172.00	171.90
03/08	171.60	171.60	172.35
03/09	172.20	172.00	172.25
03/10	171.00	170.75	171.65
03/13	171.80	171.80	172.90
03/14	172.90	172.90	172.50
03/15	172.95	172.95	173.75
03/16	175.10	174.00	174.95

SEI* March 1989 Special Expiration Index.

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
MARCH, 1989

JUNE, 1989

DATE	HIGH	LOW	CLOSE
03/17	167.00	163.45	165.95
03/20	165.90	163.95	164.85
03/21	166.20	165.10	165.65
03/22	165.85	164.75	165.40
03/23	166.05	163.80	164.25
03/27	165.55	163.45	165.20
03/28	166.35	165.30	165.75
03/29	166.50	165.35	166.45
03/30	167.20	165.45	166.10
03/31	167.80	166.35	167.35

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
03/17	169.60	165.70	168.15
03/20	168.05	166.50	167.05
03/21	168.35	167.70	167.90
03/22	168.00	167.20	167.65
03/23	168.35	166.20	166.60
03/27	167.90	165.80	167.50
03/28	168.65	167.75	168.05
03/29	168.90	167.85	168.80
03/30	169.50	167.85	168.50
03/31	170.10	168.80	169.80

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
03/17	169.00	167.95	170.35
03/20	170.00	169.05	169.25
03/21	170.55	170.00	170.15
03/22	169.70	169.70	169.90
03/23	170.45	170.45	168.85
03/27	168.00	168.00	169.75
03/28	170.95	170.40	170.35
03/29	170.75	170.20	171.15
03/30			170.85
03/31			172.15

MARCH, 1990

DATE	HIGH	LOW	CLOSE
03/17	171.75	171.75	172.60
03/20	172.00	172.00	171.50
03/21	172.75	172.00	172.40
03/22	171.90	171.90	172.15
03/23	172.65	172.35	171.10
03/27	170.20	170.20	172.00
03/28			172.65
03/29	172.40	172.40	173.50
03/30			173.20
03/31			174.50

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
APRIL, 1989

JUNE, 1989

DATE	HIGH	LOW	CLOSE
04/03	168.90	167.20	168.15
04/04	168.40	167.35	168.25
04/05	168.55	167.70	168.15
04/06	167.80	167.05	167.55
04/07	169.30	166.85	168.95
04/10	169.35	168.35	168.60
04/11	169.70	168.60	169.65
04/12	170.30	169.40	169.55
04/13	169.20	167.55	167.95
04/14	170.80	169.30	170.65
04/17	171.15	170.35	170.95
04/18	173.40	172.20	172.85
04/19	173.90	172.50	173.40
04/20	174.05	171.75	173.50
04/21	174.55	173.35	174.45
04/24	174.55	173.65	174.20
04/25	174.80	172.90	173.00
04/26	173.55	172.45	173.05
04/27	175.30	173.15	174.50
04/28	174.75	173.95	174.40

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
04/03	171.30	169.75	170.55
04/04	170.65	170.10	170.60
04/05	170.80	170.30	170.45
04/06	170.00	169.45	169.85
04/07	171.60	169.25	171.25
04/10	171.50	170.70	170.85
04/11	172.00	170.95	171.90
04/12	172.20	171.80	171.80
04/13	171.55	170.05	170.25
04/14	173.20	171.70	172.95
04/17	173.30	172.80	173.25
04/18	175.60	174.65	175.15
04/19	176.10	175.05	175.80
04/20	176.00	174.60	175.90
04/21	176.90	175.85	176.80
04/24	176.90	176.20	176.55
04/25	177.00	175.30	175.40
04/26	175.75	174.95	175.40
04/27	177.70	175.50	176.80
04/28	177.10	176.35	176.80

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
04/03	172.00	172.00	172.90
04/04	172.90	172.90	172.95
04/05			172.75
04/06	172.15	172.15	172.15
04/07	171.50	171.50	173.65
04/10	173.35	173.35	173.20
04/11	174.30	173.35	174.25
04/12			174.15
04/13	173.70	173.55	172.60
04/14	175.10	173.50	172.60
04/17	175.55	175.05	175.80
04/18	178.40	177.25	177.60
04/19	178.00	178.00	178.35
04/20	178.90	178.90	178.45
04/21	178.45	178.45	179.25
04/24	178.95	178.95	179.00
04/25	179.45	179.45	177.90
04/26	178.10	178.10	177.85
04/27	179.75	179.20	179.20
04/28	179.40	179.20	179.25

MARCH, 1990

DATE	HIGH	LOW	CLOSE
04/03	174.25	174.25	175.25
04/04			175.30
04/05			175.05
04/06			174.45
04/07			175.85
04/10			175.55
04/11	176.65	176.65	176.60
04/12			176.50
04/13			174.95
04/14	177.25	177.25	174.95
04/17			177.95
04/18			180.05
04/19			180.90
04/20			181.00
04/21			181.70
04/24			181.45
04/25			180.40
04/26			180.30
04/27			181.60
04/28			181.70

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
MAY, 1989

JUNE, 1989

DATE	HIGH	LOW	CLOSE
05/01	174.40	173.15	174.35
05/02	174.95	173.00	173.10
05/03	173.75	172.65	173.35
05/04	173.45	172.55	173.25
05/05	174.80	172.15	172.25
05/08	172.50	171.20	172.45
05/09	172.80	170.85	171.65
05/10	172.40	171.15	171.95
05/11	172.95	171.85	172.70
05/12	176.60	174.70	176.55
05/15	177.75	176.45	177.70
05/16	177.50	176.85	177.10
05/17	178.50	176.75	178.10
05/18	178.85	177.60	178.60
05/19	180.25	178.95	179.90
05/22	181.05	179.20	180.25
05/23	179.90	178.35	178.50
05/24	178.95	177.80	178.85
05/25	179.25	178.10	178.90
05/26	180.00	178.75	179.80
05/30	180.45	177.50	178.35
05/31	179.95	178.15	179.15

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
05/01	176.75	175.55	176.75
05/02	177.30	175.35	175.45
05/03	176.10	175.30	175.70
05/04	175.85	174.90	175.65
05/05	177.05	174.85	174.60
05/08	174.90	173.65	174.75
05/09	175.00	173.20	173.95
05/10	174.80	173.50	174.25
05/11	175.35	174.30	175.00
05/12	179.00	177.30	178.85
05/15	179.90	178.90	180.10
05/16	179.90	179.30	179.45
05/17	180.75	179.15	180.40
05/18	181.10	179.95	180.90
05/19	182.70	181.20	182.30
05/22	183.50	181.75	182.65
05/23	182.25	180.80	180.85
05/24	181.30	180.15	181.15
05/25	181.60	180.50	181.25
05/26	182.40	181.15	182.20
05/30	182.90	179.90	180.70
05/31	182.20	180.45	181.50

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
05/01	178.30	178.30	179.20
05/02	179.00	179.00	177.85
05/03	178.00	177.85	178.10
05/04	177.95	177.95	178.05
05/05	179.35	179.20	176.95
05/08	177.20	177.20	177.05
05/09	177.00	175.60	176.25
05/10	176.25	176.25	176.55
05/11	177.10	177.00	177.30
05/12	181.25	179.50	181.15
05/15	181.15	181.15	182.60
05/16	182.20	182.20	181.90
05/17	181.90	181.90	182.80
05/18	183.15	183.15	183.30
05/19	183.75	183.70	184.75
05/22	185.70	185.70	185.10
05/23	184.50	183.95	183.20
05/24	183.25	182.85	183.45
05/25	183.65	183.65	183.60
05/26	184.60	184.25	184.60
05/30	183.85	182.50	183.05
05/31	183.75	183.10	183.85

MARCH, 1990

DATE	HIGH	LOW	CLOSE
05/01			181.65
05/02			180.25
05/03	180.75	180.20	180.50
05/04			180.45
05/05			179.30
05/08			179.35
05/09	177.30	177.15	178.55
05/10	178.50	178.50	178.85
05/11			179.60
05/12			183.45
05/15			185.10
05/16			184.35
05/17			185.20
05/18	185.50	185.20	185.70
05/19			187.20
05/22			187.55
05/23	186.35	186.35	185.65
05/24	185.50	185.50	185.85
05/25			185.95
05/26			187.00
05/30			185.40
05/31			186.20

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
JUNE, 1989

JUNE, 1989			
DATE	HIGH	LOW	CLOSE
06/01	180.55	178.70	179.85
06/02	182.25	180.85	182.00
06/05	182.25	179.75	180.05
06/06	181.50	179.35	181.20
06/07	183.20	181.60	182.65
06/08	183.10	181.90	183.00
06/09	183.40	181.60	182.80
06/12	182.55	180.85	182.40
06/13	181.90	180.40	180.90
06/14	181.40	180.20	180.90
06/15	180.65	178.35	179.00
06/16		SEI*	178.05

SEPTEMBER, 1989			
DATE	HIGH	LOW	CLOSE
06/01	183.00	181.20	182.25
06/02	184.60	183.40	184.35
06/05	184.60	182.05	182.30
06/06	183.90	181.75	183.50
06/07	185.40	183.95	184.95
06/08	185.40	184.25	185.25
06/09	185.55	183.85	185.05
06/12	184.80	183.10	184.65
06/13	184.20	182.65	183.25
06/14	183.80	182.55	183.30
06/15	183.15	180.30	181.00

DECEMBER, 1989			
DATE	HIGH	LOW	CLOSE
06/01	184.40	183.75	184.55
06/02	186.45	185.85	186.65
06/05	186.40	186.20	184.60
06/06	185.00	184.05	185.75
06/07	187.25	186.90	187.20
06/08	187.30	186.60	187.45
06/09	187.25	187.15	187.25
06/12	186.90	185.90	186.85
06/13	186.30	184.80	185.50
06/14	185.85	184.85	185.55
06/15	184.60	182.40	183.20

MARCH, 1990			
DATE	HIGH	LOW	CLOSE
06/01			186.85
06/02	188.50	188.50	188.95
06/05	187.50	187.50	186.90
06/06	187.35	187.35	188.00
06/07	189.00	189.00	189.45
06/08	188.80	188.80	189.65
06/09			189.45
06/12			189.05
06/13	188.75	188.75	187.75
06/14	187.65	187.65	187.80
06/15	184.80	184.80	185.40

SEI* June 1989 Special Expiration Index.

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
JUNE, 1989

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
06/16	182.00	180.00	181.85
06/19	182.35	181.30	182.05
06/20	182.85	181.35	181.75
06/21	182.25	180.35	181.20
06/22	182.70	181.05	182.65
06/23	185.60	183.25	185.45
06/26	185.75	184.35	184.75
06/27	186.25	184.95	185.75
06/28	185.25	183.05	183.85
06/29	183.45	180.00	180.15
06/30	180.50	177.35	179.10

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
06/16	184.00	183.05	184.00
06/19	184.15	183.90	184.20
06/20	184.85	184.20	183.90
06/21	184.30	182.80	183.35
06/22	184.20	183.45	184.85
06/23	187.70	185.65	187.70
06/26	187.80	187.40	187.00
06/27	188.10	187.40	188.00
06/28	187.25	185.40	186.10
06/29	185.35	182.20	182.30
06/30	181.90	179.50	181.25

MARCH, 1990

DATE	HIGH	LOW	CLOSE
06/16			186.15
06/19	186.00	186.00	186.35
06/20	186.85	186.25	186.05
06/21	186.50	186.50	185.50
06/22	186.00	186.00	187.00
06/23	189.70	187.90	189.90
06/26			189.20
06/27	190.05	190.05	190.20
06/28			188.30
06/29			184.45
06/30			184.45

JUNE, 1990

DATE	HIGH	LOW	CLOSE
06/16			188.30
06/19	188.00	188.00	188.50
06/20			188.20
06/21	188.70	188.70	187.65
06/22			189.15
06/23			192.10
06/26			191.40
06/27	191.70	191.70	192.40
06/28			190.50
06/29	189.80	189.80	186.60
06/30			186.60

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
JULY, 1989

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
07/03	179.90	178.65	179.75
07/05	181.60	178.55	181.00
07/06	181.50	180.40	181.10
07/07	184.10	180.70	183.35
07/10	184.50	183.20	184.45
07/11	186.60	184.75	184.95
07/12	186.40	184.55	186.15
07/13	186.50	185.30	186.00
07/14	187.30	183.95	187.15
07/17	187.70	186.15	187.10
07/18	186.85	185.80	186.65
07/19	189.00	187.05	188.70
07/20	189.90	187.00	187.45
07/21	188.50	186.40	188.35
07/24	188.40	186.95	187.35
07/25	189.00	186.50	187.35
07/26	190.05	186.75	189.85
07/27	192.10	190.15	191.85
07/28	192.35	191.30	191.65
07/31	194.00	191.45	193.90

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
07/03	181.85	181.25	181.90
07/05	183.40	180.90	183.10
07/06	183.50	182.80	183.20
07/07	185.90	183.10	185.45
07/10	186.65	185.40	186.55
07/11	188.60	187.05	187.00
07/12	188.25	187.00	188.20
07/13	188.40	187.65	188.05
07/14	189.35	185.90	189.25
07/17	189.60	188.60	189.30
07/18	188.90	188.15	188.80
07/19	191.10	189.15	191.00
07/20	191.85	189.20	189.65
07/21	190.55	189.10	190.55
07/24	190.50	189.10	189.50
07/25	191.10	188.80	189.55
07/26	192.20	189.15	192.05
07/27	194.15	192.45	194.05
07/28	194.50	193.50	193.85
07/31	196.15	193.60	196.10

MARCH, 1990

DATE	HIGH	LOW	CLOSE
07/03			184.05
07/05			185.20
07/06			185.30
07/07	187.95	187.95	187.55
07/10			188.65
07/11			189.05
07/12	189.15	189.15	190.25
07/13			190.10
07/14			191.35
07/17			191.40
07/18			190.90
07/19			193.15
07/20			191.80
07/21			192.70
07/24	192.30	192.10	191.60
07/25	192.00	191.80	191.65
07/26			194.15
07/27			196.15
07/28	196.10	195.95	195.95
07/31	196.50	195.75	198.25

JUNE, 1990

DATE	HIGH	LOW	CLOSE
07/03			186.20
07/05			187.30
07/06			187.40
07/07			189.65
07/10	189.50	189.50	190.75
07/11			191.10
07/12			192.30
07/13			192.15
07/14			193.45
07/17			193.50
07/18			193.00
07/19			195.30
07/20			193.95
07/21	194.00	194.00	194.85
07/24	194.40	193.70	193.70
07/25	194.00	194.00	193.75
07/26			196.25
07/27			198.25
07/28	198.25	198.25	198.05
07/31			200.40

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
AUGUST, 1989

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
08/01	195.15	191.60	191.75
08/02	193.50	191.40	193.40
08/03	193.65	192.50	193.15
08/04	193.80	191.50	192.60
08/07	195.75	192.55	195.55
08/08	195.80	194.70	195.20
08/09	196.40	193.75	193.85
08/10	196.00	193.00	194.75
08/11	196.70	192.20	192.85
08/14	193.75	191.25	192.40
08/15	193.55	192.00	193.40
08/16	194.20	193.05	193.20
08/17	194.05	191.70	192.90
08/18	193.75	192.45	193.70
08/21	193.90	189.90	189.95
08/22	191.15	189.30	191.10
08/23	193.10	190.65	193.00
08/24	196.55	193.10	196.40
08/25	197.05	194.90	195.75
08/28	196.25	194.50	196.15
08/29	196.25	194.30	194.75
08/30	196.55	194.00	195.60
08/31	196.10	195.10	195.50

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
08/01	197.30	193.40	193.95
08/02	195.60	193.95	195.55
08/03	195.80	194.80	195.35
08/04	195.90	193.90	194.75
08/07	198.00	194.90	197.75
08/08	198.15	197.20	197.45
08/09	198.65	196.10	196.15
08/10	198.20	195.50	196.90
08/11	198.85	194.30	195.10
08/14	196.05	193.50	194.70
08/15	195.65	194.55	195.70
08/16	196.40	195.50	195.50
08/17	196.15	194.30	195.15
08/18	196.05	194.80	196.00
08/21	196.10	192.20	192.25
08/22	193.50	191.70	193.40
08/23	195.40	193.00	195.30
08/24	198.90	195.35	198.75
08/25	199.30	197.35	198.15
08/28	198.65	196.95	198.55
08/29	198.60	196.70	197.20
08/30	198.95	196.35	198.00
08/31	198.45	197.50	197.95

MARCH, 1990

DATE	HIGH	LOW	CLOSE
08/01	198.95	197.20	196.10
08/02	196.40	196.40	197.65
08/03			197.45
08/04			196.85
08/07	198.15	198.15	199.85
08/08	200.00	200.00	199.60
08/09	199.10	199.10	198.30
08/10	198.35	198.35	199.00
08/11	197.90	197.50	197.25
08/14	197.45	197.20	196.95
08/15	197.10	197.10	197.95
08/16			197.75
08/17	197.75	197.75	197.40
08/18	197.80	197.75	198.30
08/21	198.00	195.00	194.55
08/22	194.50	194.10	195.70
08/23	195.45	195.45	197.60
08/24	201.00	197.70	201.05
08/25	201.20	200.95	200.45
08/28	199.85	199.60	200.90
08/29	200.90	200.80	199.60
08/30	200.60	199.00	200.35
08/31	200.80	200.15	200.40

JUNE, 1990

DATE	HIGH	LOW	CLOSE
08/01	200.50	200.50	198.25
08/02			199.75
08/03			198.55
08/04			198.95
08/07			201.95
08/08	202.25	202.25	201.75
08/09	200.35	200.35	200.45
08/10	202.00	202.00	201.10
08/11	200.15	200.15	199.40
08/14	199.50	199.50	199.20
08/15	199.75	199.75	200.20
08/16			200.00
08/17	200.00	200.00	199.65
08/18			200.60
08/21			196.85
08/22	197.30	197.30	198.00
08/23			199.90
08/24	200.00	200.00	203.35
08/25	203.50	203.50	202.75
08/28			203.25
08/29			202.00
08/30			202.70
08/31	203.00	203.00	202.85

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
SEPTEMBER, 1989

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
09/01	197.40	195.35	196.55
09/05	197.30	195.50	196.20
09/06	195.85	193.60	194.25
09/07	195.00	193.40	193.50
09/08	194.75	192.00	193.95
09/11	193.90	192.40	193.80
09/12	194.50	193.50	193.90
09/13	194.65	191.50	191.95
09/14	192.20	190.65	191.00
09/15		SEI*	191.28

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
09/01	199.80	197.90	199.05
09/05	199.70	198.00	198.70
09/06	198.30	196.15	196.80
09/07	197.55	195.90	195.95
09/08	197.20	194.55	196.35
09/11	196.50	194.75	196.25
09/12	197.00	196.00	196.45
09/13	197.40	193.90	194.20
09/14	194.65	192.90	193.50

MARCH, 1990

DATE	HIGH	LOW	CLOSE
09/01	201.75	200.95	201.55
09/05	201.70	200.60	201.20
09/06	199.60	199.00	199.35
09/07	199.60	198.80	198.35
09/08	198.60	198.35	198.75
09/11	198.55	198.40	198.70
09/12	139.00	198.60	198.90
09/13	199.35	197.20	196.60
09/14	196.90	195.90	195.95

JUNE, 1990

DATE	HIGH	LOW	CLOSE
09/01	203.25	203.25	204.05
09/05	204.00	203.40	203.70
09/06	201.50	201.50	201.90
09/07	202.00	202.00	200.75
09/08	201.55	201.55	201.10
09/11			201.15
09/12	201.40	201.00	201.35
09/13			199.00
09/14			198.40

SEI* September 1989 Special Expiration Index.

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
SEPTEMBER, 1989

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
09/15	194.40	191.95	194.25
09/18	195.55	193.80	195.35
09/19	196.00	194.75	194.90
09/20	195.50	194.45	195.40
09/21	196.30	193.80	194.45
09/22	195.40	194.20	195.05
09/25	194.70	192.85	193.55
09/26	195.20	193.70	194.40
09/27	194.45	192.60	194.35
09/28	196.00	194.05	195.80
09/29	197.00	195.35	195.85

MARCH, 1990

DATE	HIGH	LOW	CLOSE
09/15	196.60	195.00	196.65
09/18	197.80	196.45	197.70
09/19	198.20	197.25	197.30
09/20	197.55	197.00	197.80
09/21	198.55	196.65	196.85
09/22	197.55	196.70	197.45
09/25	196.60	195.65	195.95
09/26	197.45	196.15	196.80
09/27	196.10	195.40	196.75
09/28	198.10	196.60	198.15
09/29	199.20	198.15	198.25

JUNE, 1990

DATE	HIGH	LOW	CLOSE
09/15	199.00	199.00	199.05
09/18	198.60	198.60	200.05
09/19	199.60	199.50	199.70
09/20			200.20
09/21			199.25
09/22	199.10	199.10	199.85
09/25			198.35
09/26	198.55	198.55	199.20
09/27			199.15
09/28			200.50
09/29	200.90	200.55	200.70

SEPTEMBER, 1990

DATE	HIGH	LOW	CLOSE
09/15	201.40	201.40	201.45
09/18			202.40
09/19	201.85	201.85	202.10
09/20			202.60
09/21			201.65
09/22			202.25
09/25			200.75
09/26			201.60
09/27			201.55
09/28			202.85
09/29	205.00	204.20	203.20

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
OCTOBER, 1989

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
10/02	197.35	195.45	197.20
10/03	199.50	197.40	199.45
10/04	200.75	199.10	200.35
10/05	200.65	199.65	200.40
10/06	201.15	200.10	200.95
10/09	201.85	200.75	201.65
10/10	201.95	200.45	201.25
10/11	201.05	199.10	199.45
10/12	199.70	198.55	198.90
10/13	199.20	180.90	180.90
10/16	191.60	176.00	190.70
10/17	191.10	186.50	190.40
10/18	191.80	188.70	190.75
10/19	194.90	191.40	193.50
10/20	193.95	191.65	193.90
10/23	194.10	191.60	192.35
10/24	192.25	185.35	191.80
10/25	191.85	190.05	190.30
10/26	190.40	187.10	187.70
10/27	188.30	185.10	186.55
10/30	187.85	185.70	186.60
10/31	189.95	187.45	189.75

MARCH, 1990

DATE	HIGH	LOW	CLOSE
10/02	199.65	198.20	199.60
10/03	201.75	199.85	201.90
10/04	203.00	201.75	202.80
10/05	203.05	202.40	202.95
10/06	203.50	202.75	203.50
10/09	204.20	203.50	204.20
10/10	204.05	203.20	203.80
10/11	203.15	201.90	201.95
10/12	202.20	201.40	201.40
10/13	201.30	183.40	183.40
10/16	193.85	178.00	192.95
10/17	192.75	189.00	192.65
10/18	193.60	191.00	192.95
10/19	196.85	193.85	195.70
10/20	196.10	193.90	196.10
10/23	196.00	194.10	194.55
10/24	194.50	187.55	193.95
10/25	193.80	192.30	192.40
10/26	192.00	189.70	189.75
10/27	189.75	187.35	188.60
10/30	189.60	188.00	188.65
10/31	191.85	189.60	191.85

JUNE, 1990

DATE	HIGH	LOW	CLOSE
10/02			202.00
10/03	204.00	202.75	204.35
10/04			205.30
10/05			205.50
10/06	205.45	205.45	206.00
10/09			206.70
10/10			206.30
10/11			204.40
10/12			203.85
10/13	202.25	200.60	185.85
10/16	189.50	179.00	195.20
10/17			194.90
10/18	195.75	195.75	195.20
10/19			197.90
10/20	196.85	196.85	198.30
10/23			196.75
10/24	195.40	195.40	196.10
10/25	195.40	195.40	194.55
10/26	194.30	194.30	191.85
10/27	190.70	190.70	190.65
10/30	191.00	191.00	190.70
10/31	192.80	191.90	194.00

SEPTEMBER, 1990

DATE	HIGH	LOW	CLOSE
10/02			204.40
10/03	204.50	204.50	206.80
10/04			207.80
10/05			208.05
10/06			208.50
10/09			209.20
10/10	209.00	209.00	208.80
10/11			206.85
10/12			206.30
10/13			188.30
10/16	196.60	196.60	197.45
10/17			197.15
10/18	197.15	197.15	197.45
10/19			200.10
10/20			200.50
10/23			198.95
10/24	197.50	197.10	198.25
10/25	197.50	197.50	196.70
10/26			193.95
10/27	192.75	192.75	192.70
10/30			192.75
10/31	194.30	194.30	196.20

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
NOVEMBER, 1989

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
11/01	190.30	188.80	189.85
11/02	189.75	187.20	187.95
11/03	189.45	187.10	188.05
11/06	187.30	184.75	184.90
11/07	187.00	184.20	186.55
11/08	189.35	186.85	188.40
11/09	189.00	187.05	187.35
11/10	189.20	187.90	189.05
11/13	189.80	187.85	189.40
11/14	189.70	187.45	188.20
11/15	189.90	187.60	189.85
11/16	190.10	188.45	189.45
11/17	190.70	189.00	189.90
11/20	190.15	187.90	188.90
11/21	189.30	187.30	189.05
11/22	190.10	188.95	189.60
11/24	191.50	190.15	191.00
11/27	192.05	190.75	191.65
11/28	192.20	190.95	191.70
11/29	191.60	190.30	190.85
11/30	192.25	190.80	192.15

MARCH, 1990

DATE	HIGH	LOW	CLOSE
11/01	192.05	191.20	191.95
11/02	191.65	189.60	190.10
11/03	191.50	189.35	190.20
11/06	189.30	186.90	187.05
11/07	188.85	186.40	188.70
11/08	191.30	189.15	190.65
11/09	191.15	189.35	189.60
11/10	191.30	190.20	191.30
11/13	191.75	190.50	191.65
11/14	191.60	189.55	190.40
11/15	192.10	189.80	192.10
11/16	192.30	191.00	191.70
11/17	192.90	191.20	192.15
11/20	192.20	190.10	191.15
11/21	191.35	189.35	191.25
11/22	192.25	191.20	191.80
11/24	193.60	192.50	193.20
11/27	194.20	192.95	193.85
11/28	194.35	193.10	193.90
11/29	193.80	192.60	193.10
11/30	194.55	193.05	194.45

JUNE, 1990

DATE	HIGH	LOW	CLOSE
11/01	193.75	193.75	194.10
11/02	194.00	194.00	192.25
11/03	193.00	193.00	192.35
11/06	191.50	191.50	189.20
11/07	189.00	188.40	190.85
11/08	191.25	191.25	192.80
11/09			191.80
11/10	193.00	192.25	193.50
11/13	193.75	192.25	193.85
11/14	193.75	193.75	192.55
11/15	193.25	193.25	194.30
11/16			193.90
11/17			194.35
11/20			193.35
11/21			193.40
11/22			193.95
11/24	194.60	194.60	195.35
11/27	196.05	195.15	196.00
11/28	196.25	195.40	196.05
11/29	195.55	195.25	195.30
11/30	196.70	195.70	196.70

SEPTEMBER, 1990

DATE	HIGH	LOW	CLOSE
11/01	195.75	195.75	196.30
11/02	196.00	196.00	194.40
11/03	195.00	195.00	194.50
11/06	193.50	193.50	191.35
11/07	191.00	190.80	193.00
11/08	193.25	193.25	194.95
11/09			194.00
11/10	194.25	194.25	195.70
11/13	195.75	195.75	196.05
11/14	195.75	195.75	194.70
11/15	195.25	195.25	196.50
11/16			196.10
11/17			196.55
11/20			195.55
11/21			195.55
11/22			196.10
11/24			197.50
11/27	197.75	197.25	198.15
11/28	197.50	197.50	198.20
11/29	197.50	197.50	197.50
11/30	197.95	197.95	198.95

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
DECEMBER, 1989

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
12/01	195.10	192.40	194.20
12/04	194.65	193.80	194.50
12/05	195.15	193.35	193.50
12/06	193.85	192.60	193.20
12/07	193.95	191.30	193.00
12/08	193.75	192.65	193.30
12/11	193.50	191.90	193.40
12/12	195.30	193.10	195.15
12/13	196.15	194.60	195.30
12/14	194.90	193.65	193.75
12/15		SEI*	194.55

MARCH, 1990

DATE	HIGH	LOW	CLOSE
12/01	197.50	194.70	196.50
12/04	197.00	196.15	196.80
12/05	197.45	195.70	195.75
12/06	196.10	194.85	195.40
12/07	196.20	193.40	195.25
12/08	196.05	194.75	195.50
12/11	195.75	193.90	195.50
12/12	197.40	195.10	197.30
12/13	198.40	196.90	197.60
12/14	197.15	195.75	196.00

JUNE, 1990

DATE	HIGH	LOW	CLOSE
12/01	199.10	196.90	198.80
12/04	198.95	198.80	199.10
12/05	199.10	199.10	198.05
12/06	198.05	197.50	197.65
12/07	197.55	196.40	197.45
12/08	197.60	197.20	197.65
12/11	197.45	196.55	197.60
12/12	199.05	197.35	199.40
12/13	200.30	199.40	199.70
12/14	198.95	197.90	198.15

SEPTEMBER, 1990

DATE	HIGH	LOW	CLOSE
12/01	200.10	199.50	201.10
12/04	201.20	201.10	201.40
12/05	201.70	201.70	200.35
12/06	200.25	200.25	199.90
12/07	199.75	199.75	199.65
12/08	200.20	200.20	199.80
12/11	199.65	198.80	199.80
12/12	199.50	199.50	201.50
12/13	202.45	202.45	201.80
12/14	201.30	201.30	200.30

SEI* December 1989 Special Expiration Index.

NYSE COMPOSITE INDEX FUTURES CONTRACT PRICE HISTORY
DECEMBER, 1989

MARCH, 1990

DATE	HIGH	LOW	CLOSE
12/15	196.65	193.00	195.45
12/18	196.25	190.50	191.80
12/19	192.40	189.35	191.60
12/20	192.30	190.95	191.90
12/21	193.20	191.75	193.15
12/22	194.25	192.75	193.65
12/26	194.30	193.00	193.55
12/27	195.25	193.55	195.05
12/28	195.90	194.90	195.90
12/29	197.00	196.05	196.65

JUNE, 1990

DATE	HIGH	LOW	CLOSE
12/15	198.50	195.40	197.65
12/18	197.80	193.90	194.00
12/19	194.15	191.85	193.70
12/20	194.05	193.40	194.00
12/21	194.55	194.10	195.25
12/22	195.05	195.00	195.75
12/26	196.25	196.00	195.65
12/27	197.05	195.65	197.05
12/28	197.10	197.05	198.00
12/29	199.25	198.85	199.15

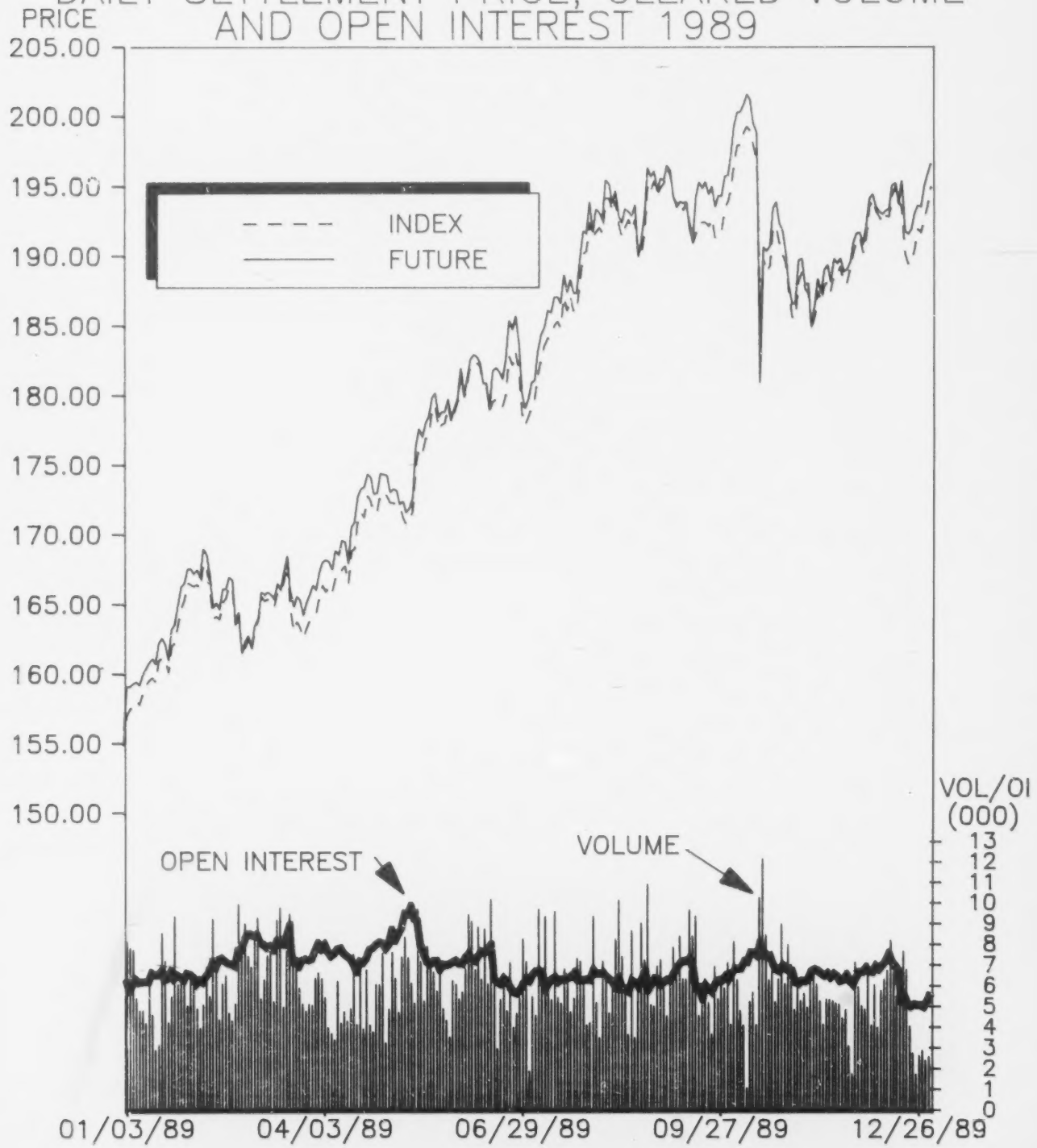
SEPTEMBER, 1990

DATE	HIGH	LOW	CLOSE
12/15	200.85	200.35	199.85
12/18	200.00	200.00	196.20
12/19	196.00	196.00	195.85
12/20			196.05
12/21	196.50	196.50	197.30
12/22	197.80	197.40	197.80
12/26	198.00	197.50	197.70
12/27	198.50	197.70	199.00
12/28			200.10
12/29	200.75	200.75	201.30

DECEMBER, 1990

DATE	HIGH	LOW	CLOSE
12/15			202.05
12/18			198.40
12/19	197.70	197.70	198.00
12/20	198.20	198.20	198.10
12/21	199.00	199.00	199.35
12/22			199.85
12/26	199.80	199.80	199.75
12/27	200.00	200.00	200.90
12/28			202.20
12/29			203.45

NYSE COMPOSITE INDEX FUTURE VS. NYSE COMPOSITE INDEX DAILY SETTLEMENT PRICE, CLEARED VOLUME AND OPEN INTEREST 1989



CRB Index
Futures Contract

CRB Index Futures Contract

Contract Specifications*

Contract:
CRB Futures Price Index futures contract.

Contract Size and Value[1]:
$250 x CRB Futures Price Index. (Example: $250 x 240.00 = $60,000; 240.00 represents a recent Index level.)

Trading Cycle:
March, May, July, September, December (4 months traded at all times).

Trading Hours (Open/Close):
9:00 A.M./3:15 P.M. (N.Y. time)

Minimum Price Fluctuations (Tick Size):
.05 (5 basis points) = $12.50.

Daily Price Limits:
None.

Position Limits:
10,000 contracts net long or short.

Last Day of Trading:
Beginning with the March 1989 contract, the last trading day became the third business day of the expiration month.

Contract Settlement:
Settlement at contract maturity is by cash payment; final settlement is based on the value of the CRB Futures Price Index at the close of business on the last day of trading to the nearest .01.

*As of March 6, 1990

1. The contract multiplier was reduced on July 7, 1989 from $500 to $250 times the Index commencing with the listing of the May 1990 CRB Index futures contract. All contracts expiring prior to the May 1990 contract retained the $500 multiplier.

Components of the CRB Futures Price Index*

Contract	Exchange
Cattle - live	CME
Cocoa	CSCE
Coffee	CSCE
Copper	COMEX
Corn	CBT
Cotton	NYCE
Crude Oil	NYMEX
Gold	COMEX
Heating Oil	NYMEX
Hogs - live	CME
Lumber	CME
Oats	CBT
Orange Juice	NYCE
Platinum	NYMEX
Pork Bellies	CME
Silver	COMEX
Soybeans	CBT
Soybean Meal	CBT
Soybean Oil	CBT
Sugar - No. 11	CSCE
Wheat	CBT

*As of March 1, 1990

CRB INDEX FUTURES CONTRACT

MONTHLY VOLUME
1986 - 1989

	1989	1988	1987	1986
Jan.	8,805	9,557	3,360	
Feb.	10,045	10,726	7,143	
March	12,035	13,841	8,261	
April	11,437	9,480	10,313	
May	13,145	20,299	15,510	
June	13,824	43,591	16,993	10,742
July	11,917	31,043	13,271	9,019
Aug.	9,846	22,020	13,107	8,821
Sep.	7,918	15,615	9,237	8,343
Oct.	7,412	9,044	14,744	5,375
Nov.	9,613	9,691	13,205	8,182
Dec.	8,551	11,044	11,688	8,842
Totals	124,548	205,951	136,832	59,324

Largest Volume Trading Days:

1989	-	1,665 on July 5.
1988	-	3,234 on June 21.
1987	-	2,134 on October 21.
1986	-	2,349 on November 6.

MONTH-END OPEN INTEREST
1986 - 1989

	1989	1988	1987	1986
Jan.	2,962	3,061	2,831	
Feb.	3,107	2,805	2,710	
March	2,303	2,598	2,349	
April	2,221	2,786	2,850	
May	1,963	3,448	3,197	
June	2,024	3,595	5,628	665
July	1,959	2,449	5,739	678
Aug.	1,964	2,954	5,453	1,191
Sep.	2,015	2,502	4,136	996
Oct.	1,809	2,320	3,831	1,226
Nov.	2,611	2,658	4,403	1,825
Dec.	2,592	2,431	2,497	2,439

Highest Daily Open Interest:

1989	-	3,126 on March 2.
1988	-	4,992 on June 7.
1987	-	5,970 on July 15.
1986	-	2,484 on December 18.

CRB INDEX FUTURES
DAILY TOTAL VOLUME AND OPEN INTEREST
1989

------JANUARY------			------FEBRUARY------			------MARCH------		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
01/03	419	2,494	02/01	736	2,987	03/01	659	2,988
01/04	411	2,519	02/02	236	2,924	03/02	557	3,126
01/05	317	2,571	02/03	297	2,960	03/03	1,214	2,174
01/06	208	2,713	02/06	434	3,042	03/06	532	2,342
01/09	540	2,840	02/07	347	3,042	03/07	295	2,372
01/10	471	2,746	02/08	573	3,067	03/08	258	2,358
01/11	314	2,671	02/09	252	3,022	03/09	289	2,354
01/12	510	2,725	02/10	525	3,024	03/10	814	2,512
01/13	222	2,723	02/13	347	2,993	03/13	333	2,525
01/16	729	2,699	02/14	313	2,995	03/14	538	2,687
01/17	310	2,664	02/15	338	2,959	03/15	399	2,665
01/18	564	2,573	02/16	277	2,991	03/16	366	2,543
01/19	355	2,615	02/17	655	3,101	03/17	417	2,594
01/20	431	2,678	02/21	920	3,065	03/20	282	2,629
01/23	218	2,647	02/22	791	2,934	03/21	351	2,639
01/24	312	2,670	02/23	834	3,015	03/22	701	2,548
01/25	505	2,677	02/24	600	2,964	03/23	784	2,470
01/26	472	2,719	02/27	589	2,972	03/27	716	2,363
01/27	581	2,686	02/28	981	3,107	03/28	822	2,253
01/30	212	2,663				03/29	525	2,206
01/31	704	2,962				03/30	607	2,168
						03/31	576	2,303

--------APRIL--------			--------MAY----------			---------JUNE-------		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
04/03	591	2,345	05/01	872	2,170	06/01	492	1,912
04/04	353	2,298	05/02	797	2,245	06/02	616	1,947
04/05	326	2,287	05/03	1,185	2,104	06/05	461	1,972
04/06	263	2,366	05/04	383	2,208	06/06	744	2,025
04/07	342	2,372	05/05	384	2,100	06/07	402	2,018
04/10	926	2,242	05/08	513	2,106	06/08	524	2,022
04/11	643	2,225	05/09	515	2,084	06/09	678	2,037
04/12	382	2,227	05/10	492	2,187	06/12	462	2,084
04/13	461	2,247	05/11	330	2,236	06/13	457	2,134
04/14	656	2,230	05/12	387	2,214	06/14	694	2,124
04/17	639	2,295	05/15	502	2,218	06/15	1,034	2,290
04/18	868	2,337	05/16	565	2,216	06/16	368	2,253
04/19	1,039	2,171	05/17	942	2,208	06/19	779	2,256
04/20	333	2,261	05/18	433	2,235	06/20	586	2,224
04/21	683	2,312	05/19	192	2,212	06/21	568	2,232
04/24	531	2,312	05/22	1,095	1,984	06/22	550	2,224
04/25	454	2,310	05/23	732	2,019	06/23	668	2,141
04/26	844	2,208	05/24	816	2,036	06/26	732	2,173
04/27	451	2,220	05/25	617	1,990	06/27	783	2,024
04/28	652	2,221	05/26	352	1,931	06/28	659	2,075
			05/30	532	1,928	06/29	697	2,108
			05/31	509	1,963	06/30	870	2,024

CRB INDEX FUTURES
DAILY TOTAL VOLUME AND OPEN INTEREST
1989

JULY			AUGUST			SEPTEMBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
07/03	546	2,030	08/01	431	2,001	09/01	360	1,933
07/05	1,665	2,087	08/02	356	1,977	09/05	1,012	1,860
07/06	1,340	1,831	08/03	286	1,905	09/06	1,100	1,356
07/07	442	1,858	08/04	335	1,971	09/07	444	1,522
07/10	660	1,828	08/07	520	1,940	09/08	242	1,563
07/11	586	1,742	08/08	302	1,962	09/11	398	1,725
07/12	1,065	1,899	08/09	246	1,902	09/12	430	1,800
07/13	564	1,858	08/10	466	1,948	09/13	288	1,839
07/14	308	1,895	08/11	622	1,936	09/14	232	1,799
07/17	442	1,871	08/14	537	2,015	09/15	311	1,817
07/18	403	1,830	08/15	447	2,002	09/18	217	1,840
07/19	421	1,861	08/16	224	2,004	09/19	299	1,828
07/20	426	1,839	08/17	295	2,024	09/20	396	1,859
07/21	352	1,803	08/18	291	2,029	09/21	434	1,931
07/24	532	1,874	08/21	500	1,991	09/22	639	2,126
07/25	429	1,878	08/22	535	2,037	09/25	272	2,107
07/26	485	1,964	08/23	350	2,031	09/26	176	2,096
07/27	286	1,945	08/24	642	2,057	09/27	174	2,095
07/28	445	1,965	08/25	395	2,031	09/28	136	2,112
07/31	520	1,959	08/28	466	2,036	09/29	358	2,015
			08/29	820	2,062			
			08/30	338	2,004			
			08/31	442	1,964			

OCTOBER			NOVEMBER			DECEMBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
10/02	676	2,078	11/01	305	1,778	12/01	1,209	2,813
10/03	516	2,224	11/02	705	1,963	12/04	1,457	2,708
10/04	171	2,236	11/03	341	2,091	12/05	856	1,998
10/05	310	2,294	11/06	171	2,076	12/06	313	1,935
10/06	465	2,236	11/07	205	2,055	12/07	317	1,979
10/09	189	2,258	11/08	282	2,048	12/08	235	1,989
10/10	299	2,287	11/09	515	2,108	12/11	342	2,025
10/11	370	2,136	11/10	395	2,205	12/12	232	1,998
10/12	277	2,154	11/13	289	2,252	12/13	261	2,026
10/13	431	1,871	11/14	275	2,235	12/14	271	2,031
10/16	756	1,546	11/15	300	2,279	12/15	259	2,093
10/17	291	1,551	11/16	326	2,287	12/18	121	2,086
10/18	247	1,573	11/17	286	2,332	12/19	182	2,149
10/19	643	1,612	11/20	328	2,350	12/20	305	2,178
10/20	211	1,634	11/21	432	2,344	12/21	216	2,136
10/23	419	1,738	11/22	322	2,298	12/22	213	2,131
10/24	244	1,758	11/24	264	2,379	12/26	320	2,139
10/25	193	1,731	11/27	593	2,263	12/27	661	2,314
10/26	178	1,726	11/28	933	2,285	12/28	279	2,470
10/27	198	1,745	11/29	1,173	2,286	12/29	502	2,592
10/30	150	1,765	11/30	1,173	2,611			
10/31	178	1,809						

CRB FUTURES PRICE INDEX
DAILY HIGH, LOW AND CLOSE
1989

JANUARY

DATE	HIGH	LOW	CLOSE
01/03	252.37	250.64	250.73
01/04	251.25	250.06	250.90
01/05	251.82	250.41	251.59
01/06	251.72	251.05	251.34
01/09	251.34	249.63	249.85
01/10	249.85	248.49	248.80
01/11	249.05	247.13	247.24
01/12	247.92	246.25	247.92
01/13	248.43	247.64	248.06
01/16	248.18	245.38	245.83
01/17	246.38	245.08	245.64
01/18	246.86	244.71	246.86
01/19	248.05	245.85	245.85
01/20	246.19	244.63	245.95
01/23	246.00	244.93	244.93
01/24	245.17	243.50	243.53
01/25	243.79	242.55	242.68
01/26	243.34	241.42	242.10
01/27	242.86	240.94	241.27
01/30	241.89	240.71	241.89
01/31	242.75	240.99	242.39

FEBRUARY

DATE	HIGH	LOW	CLOSE
02/01	243.64	241.72	242.23
02/02	242.87	241.36	241.44
02/03	241.91	240.87	241.73
02/06	241.73	239.20	239.50
02/07	239.76	238.96	239.74
02/08	240.61	239.44	239.67
02/09	239.75	238.61	238.91
02/10	239.06	237.00	237.22
02/13	237.22	235.95	236.58
02/14	238.27	236.58	237.84
02/15	239.30	237.54	239.30
02/16	239.78	238.92	239.06
02/17	241.18	238.24	240.90
02/21	242.30	240.95	241.94
02/22	243.63	241.68	243.29
02/23	243.76	242.85	243.15
02/24	243.44	242.08	242.27
02/27	242.87	241.97	241.97
02/28	243.25	241.92	243.24

MARCH

DATE	HIGH	LOW	CLOSE
03/01	242.92	241.86	241.94
03/02	243.94	241.85	243.92
03/03	245.11	243.57	243.57
03/06	245.17	243.48	245.02
03/07	245.70	244.91	245.07
03/08	245.40	244.51	244.94
03/09	245.84	244.83	245.72
03/10	247.16	245.62	246.03
03/13	246.75	245.71	246.75
03/14	247.68	246.75	247.66
03/15	247.81	246.92	247.50
03/16	247.75	246.63	247.71
03/17	248.40	247.32	248.12
03/20	248.51	247.63	247.81
03/21	248.06	246.92	247.43
03/22	247.76	246.54	246.72
03/23	246.87	245.47	245.74
03/27	246.27	244.58	244.65
03/28	244.56	243.15	243.36
03/29	244.22	243.07	243.94
03/30	244.43	241.39	241.65
03/31	242.68	241.65	242.06

APRIL

DATE	HIGH	LOW	CLOSE
04/03	242.01	238.48	239.15
04/04	240.25	239.15	239.41
04/05	239.55	237.86	237.87
04/06	238.03	237.24	237.79
04/07	238.15	236.68	237.87
04/10	239.71	237.56	239.71
04/11	240.28	239.27	239.27
04/12	240.17	238.90	239.58
04/13	240.53	239.58	240.11
04/14	242.43	239.77	242.43
04/17	244.59	242.04	244.59
04/18	244.56	243.23	244.13
04/19	244.99	242.16	243.09
04/20	243.66	243.00	243.14
04/21	244.11	242.44	244.11
04/24	244.30	242.48	242.48
04/25	242.94	241.54	241.55
04/26	241.95	240.66	240.68
04/27	240.68	239.18	239.30
04/28	239.30	237.52	237.97

CRB FUTURES PRICE INDEX
DAILY HIGH, LOW AND CLOSE
1989

MAY

DATE	HIGH	LOW	CLOSE
05/01	241.39	238.02	241.29
05/02	241.66	240.96	240.96
05/03	242.20	240.77	242.20
05/04	242.70	241.84	242.47
05/05	242.47	241.70	242.21
05/08	242.33	241.20	241.23
05/09	241.91	240.96	241.76
05/10	242.83	241.76	242.57
05/11	242.92	242.00	242.42
05/12	243.28	242.14	242.76
05/15	242.76	241.05	241.10
05/16	241.26	238.43	238.45
05/17	238.46	236.26	238.15
05/18	238.76	237.57	237.64
05/19	237.91	237.04	237.04
05/22	237.42	233.21	233.32
05/23	234.08	232.45	232.45
05/24	233.07	231.49	232.14
05/25	234.18	232.14	232.89
05/26	233.44	231.92	232.21
05/30	232.23	229.49	230.19
05/31	230.80	229.32	229.35

JUNE

DATE	HIGH	LOW	CLOSE
06/01	231.40	230.22	231.30
06/02	232.91	231.21	232.91
06/05	233.34	232.30	233.21
06/06	233.21	231.57	232.22
06/07	232.27	230.88	230.88
06/08	231.89	230.67	231.59
06/09	231.59	229.02	229.02
06/12	229.14	227.79	227.85
06/13	228.79	227.34	228.20
06/14	231.04	228.19	230.94
06/15	232.00	230.41	231.92
06/16	232.70	231.88	232.30
06/19	235.64	232.30	235.01
06/20	235.42	233.87	233.88
06/21	234.76	233.47	233.87
06/22	235.34	233.38	233.91
06/23	235.04	233.87	235.04
06/26	235.09	233.73	234.18
06/27	235.50	233.73	235.43
06/28	235.73	234.62	234.63
06/29	234.99	232.86	232.87
06/30	234.69	232.87	234.42

JULY

DATE	HIGH	LOW	CLOSE
07/03	234.20	232.72	233.90
07/05	237.04	233.73	236.99
07/06	237.00	233.66	233.66
07/07	233.99	232.20	232.45
07/10	232.94	229.24	229.25
07/11	229.58	227.36	227.38
07/12	228.23	226.04	226.04
07/13	228.93	226.02	228.89
07/14	230.19	228.70	230.12
07/17	230.40	227.76	227.98
07/18	228.13	227.18	227.91
07/19	229.09	227.34	227.98
07/20	228.86	227.51	228.49
07/21	228.12	226.89	227.03
07/24	227.19	224.18	224.18
07/25	224.99	224.24	224.31
07/26	225.61	224.28	224.51
07/27	225.30	224.47	224.72
07/28	224.92	222.33	222.33
07/31	222.38	220.82	221.15

AUGUST

DATE	HIGH	LOW	CLOSE
08/01	222.51	221.54	222.15
08/02	223.36	222.01	222.86
08/03	223.04	222.18	222.43
08/04	223.29	222.27	222.53
08/07	222.98	221.88	221.89
08/08	222.68	221.35	221.56
08/09	221.60	220.93	221.53
08/10	222.47	221.44	222.39
08/11	223.86	221.56	223.81
08/14	223.81	221.05	221.76
08/15	223.44	221.56	223.39
08/16	224.01	223.10	223.32
08/17	223.68	222.79	223.19
08/18	223.37	222.66	222.96
08/21	223.02	221.62	223.02
08/22	224.85	223.00	224.80
08/23	225.35	224.39	224.98
08/24	224.98	223.63	223.63
08/25	224.48	223.00	223.07
08/28	223.34	221.44	222.26
08/29	223.97	222.19	223.38
08/30	224.21	223.39	223.87
08/31	225.70	223.54	225.48

CRB FUTURES PRICE INDEX
DAILY HIGH, LOW AND CLOSE
1989

SEPTEMBER

DATE	HIGH	LOW	CLOSE
09/01	225.73	224.28	224.39
09/05	224.41	222.85	222.91
09/06	224.30	222.91	223.82
09/07	226.19	223.67	225.84
09/08	226.18	225.51	225.96
09/11	226.38	225.73	225.99
09/12	226.24	225.14	225.19
09/13	225.58	223.96	223.97
09/14	225.61	223.97	224.95
09/15	225.41	224.10	225.41
09/18	225.43	224.12	224.15
09/19	224.32	223.19	223.19
09/20	225.35	223.30	225.28
09/21	226.90	225.39	226.78
09/22	227.00	225.38	225.52
09/25	226.27	225.33	226.27
09/26	226.79	226.16	226.27
09/27	226.90	226.14	226.40
09/28	226.98	225.96	226.79
09/29	226.95	226.02	226.82

OCTOBER

DATE	HIGH	LOW	CLOSE
10/02	229.24	226.33	228.12
10/03	228.03	226.97	227.60
10/04	227.77	227.07	227.44
10/05	227.67	226.42	226.78
10/06	226.78	224.83	224.83
10/09	224.83	223.32	223.39
10/10	223.81	222.89	222.98
10/11	223.81	222.71	223.42
10/12	225.00	223.42	224.88
10/13	225.72	224.82	224.93
10/16	225.32	223.11	224.47
10/17	226.24	224.43	225.68
10/18	226.45	225.68	226.18
10/19	227.15	226.01	226.66
10/20	226.71	225.99	226.16
10/23	226.07	225.15	225.15
10/24	225.26	224.44	225.04
10/25	225.77	224.90	225.63
10/26	225.65	224.41	224.85
10/27	225.10	224.41	225.07
10/30	225.48	224.88	225.20
10/31	225.68	224.98	225.68

NOVEMBER

DATE	HIGH	LOW	CLOSE
11/01	226.80	225.35	226.63
11/02	228.26	226.49	227.82
11/03	227.90	227.09	227.53
11/06	227.75	226.89	227.02
11/07	228.44	227.01	228.36
11/08	229.22	228.21	229.21
11/09	229.91	229.15	229.73
11/10	230.28	229.28	229.80
11/13	230.71	229.72	230.57
11/14	230.86	230.34	230.41
11/15	230.81	229.96	230.49
11/16	231.55	230.40	230.74
11/17	231.26	230.36	231.22
11/20	231.39	230.16	230.18
11/21	231.08	230.10	230.72
11/22	231.38	230.63	231.12
11/24	231.90	231.12	231.65
11/27	231.65	229.39	229.39
11/28	229.40	228.68	228.68
11/29	228.77	227.23	227.61
11/30	228.83	227.49	228.82

DECEMBER

DATE	HIGH	LOW	CLOSE
12/01	229.72	228.36	228.48
12/04	228.49	225.63	225.63
12/05	226.37	225.63	226.30
12/06	227.53	226.19	227.42
12/07	227.71	226.66	226.97
12/08	226.97	226.12	226.87
12/11	228.57	226.87	227.67
12/12	227.82	227.24	227.44
12/13	227.96	227.17	227.63
12/14	228.22	226.61	226.61
12/15	227.88	226.61	227.78
12/18	227.79	227.13	227.55
12/19	228.16	227.48	227.93
12/20	228.42	227.27	227.31
12/21	228.08	226.77	228.07
12/22	228.70	228.06	228.07
12/26	229.77	227.69	229.75
12/27	230.12	228.77	228.77
12/28	229.28	228.29	228.78
12/29	229.94	228.78	229.93

CRB INDEX FUTURES CONTRACT PRICE HISTORY
JANUARY, 1989

----------MARCH, 1989----------

DATE	HIGH	LOW	CLOSE
01/03	251.00	248.95	249.15
01/04	249.85	248.40	249.60
01/05	250.35	249.00	249.40
01/06	249.95	248.95	249.65
01/09	249.45	247.20	248.00
01/10	248.00	245.90	246.45
01/11	247.15	245.25	245.75
01/12	246.20	244.15	246.00
01/13	246.70	244.80	245.05
01/16	244.95	242.85	243.25
01/17	244.50	243.15	244.10
01/18	245.15	242.75	245.10
01/19	246.25	244.80	244.80
01/20	245.20	243.15	244.90
01/23	244.70	243.65	243.70
01/24	244.00	242.25	242.55
01/25	242.65	241.35	242.00
01/26	242.80	240.35	240.95
01/27	242.05	239.50	240.55
01/30	241.05	239.65	240.35
01/31	242.00	240.40	241.85

----------MAY, 1989----------

DATE	HIGH	LOW	CLOSE
01/03	249.85	249.75	248.70
01/04	248.70	248.30	249.15
01/05	249.75	248.65	248.95
01/06	249.25	248.60	249.15
01/09	248.50	248.10	247.40
01/10	247.15	246.40	245.85
01/11	246.50	245.00	245.15
01/12	245.50	244.90	245.45
01/13	246.00	245.20	244.45
01/16	244.25	243.05	242.65
01/17	244.00	242.75	243.50
01/18	244.50	242.70	244.70
01/19	245.80	244.80	244.55
01/20	244.75	243.90	244.65
01/23			243.45
01/24	243.80	242.35	242.30
01/25	242.50	241.70	241.90
01/26	242.05	240.50	240.85
01/27	241.75	240.20	240.35
01/30	241.10	240.60	240.75
01/31	242.20	240.75	242.05

--------JULY, 1989----------

DATE	HIGH	LOW	CLOSE
01/03	248.90	248.90	248.25
01/04	248.25	248.25	248.70
01/05	248.70	248.60	248.50
01/06	248.50	248.50	248.65
01/09	248.00	248.00	246.80
01/10	246.25	246.25	245.25
01/11	245.20	245.20	244.55
01/12			244.90
01/13	245.50	245.40	243.85
01/16	243.15	242.05	242.05
01/17	242.90	242.90	242.90
01/18			244.30
01/19	244.90	244.90	244.30
01/20	244.50	244.50	244.40
01/23			243.20
01/24	243.65	243.65	242.05
01/25	242.25	241.65	241.80
01/26	242.00	241.00	240.75
01/27	241.40	240.00	240.15
01/30	241.15	240.60	241.15
01/31	242.50	241.95	242.15

-------SEPTEMBER, 1989------

DATE	HIGH	LOW	CLOSE
01/03	247.80	247.80	247.15
01/04			247.60
01/05			247.40
01/06	247.40	247.40	247.55
01/09	247.25	247.25	246.05
01/10	245.50	245.50	244.50
01/11	244.50	244.00	243.80
01/12			244.05
01/13			243.10
01/16			241.30
01/17			242.15
01/18	242.25	242.25	243.50
01/19			243.60
01/20			243.70
01/23			242.50
01/24			241.30
01/25			241.20
01/26	241.50	241.50	240.25
01/27	241.25	241.10	240.35
01/30			241.55
01/31	243.95	242.95	242.35

CRB INDEX FUTURES CONTRACT PRICE HISTORY
FEBRUARY, 1989

MARCH, 1989

DATE	HIGH	LOW	CLOSE
02/01	243.30	241.00	241.25
02/02	242.00	240.45	241.00
02/03	241.80	240.35	241.45
02/06	241.30	238.50	238.85
02/07	239.25	238.35	239.00
02/08	240.00	238.50	238.55
02/09	239.10	238.05	238.25
02/10	238.45	236.00	236.55
02/13	236.20	235.50	235.95
02/14	237.90	236.15	237.45
02/15	238.95	237.10	238.95
02/16	239.45	238.25	238.70
02/17	241.00	237.50	240.35
02/21	241.65	239.90	241.05
02/22	243.05	240.80	242.80
02/23	243.45	242.20	242.30
02/24	242.90	241.20	241.75
02/27	242.25	241.60	241.75
02/28	243.15	241.80	243.05

MAY, 1989

DATE	HIGH	LOW	CLOSE
02/01	243.10	241.15	241.35
02/02	241.75	241.10	241.10
02/03	241.60	240.50	241.45
02/06	241.05	238.70	238.80
02/07	239.00	238.50	239.00
02/08	239.70	239.10	238.55
02/09	239.10	238.70	238.30
02/10	238.35	236.20	236.60
02/13	236.20	235.85	236.05
02/14	237.70	236.30	237.50
02/15	238.90	237.45	239.00
02/16	239.20	238.35	238.55
02/17	240.80	237.60	240.15
02/21	241.50	239.80	240.85
02/22	242.45	240.50	242.50
02/23	243.20	242.00	242.00
02/24	242.40	241.00	241.45
02/27	241.95	241.40	241.45
02/28	243.10	241.45	242.90

JULY, 1989

DATE	HIGH	LOW	CLOSE
02/01	242.75	241.50	241.45
02/02	241.95	241.95	241.20
02/03	241.50	241.30	241.50
02/06			238.75
02/07	239.00	238.50	239.00
02/08	239.25	239.20	238.55
02/09			238.30
02/10	237.75	236.45	236.65
02/13	236.00	236.00	236.15
02/14	237.90	237.15	237.55
02/15	238.75	237.50	239.05
02/16	239.50	238.45	238.55
02/17	240.00	237.70	240.05
02/21	241.00	239.90	240.80
02/22	242.10	240.50	242.30
02/23	242.80	242.10	241.90
02/24	241.80	240.75	241.25
02/27	241.50	241.30	241.25
02/28	242.60	241.30	242.65

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
02/01			241.60
02/02			241.45
02/03	241.50	241.40	241.70
02/06			238.90
02/07	238.70	238.70	239.15
02/08			238.70
02/09			238.45
02/10			236.80
02/13	236.25	236.15	236.35
02/14			237.75
02/15			239.25
02/16	239.00	239.00	238.70
02/17	240.50	240.50	240.20
02/21	240.20	239.90	240.95
02/22	242.05	240.75	242.45
02/23	242.95	242.45	242.15
02/24			241.40
02/27	242.25	241.75	241.40
02/28	241.75	241.75	242.85

CRB INDEX FUTURES CONTRACT PRICE HISTORY
MARCH, 1989

MARCH, 1989

DATE	HIGH	LOW	CLOSE
03/01	242.85	241.60	241.75
03/02	244.05	241.50	244.05
03/03	245.15	243.40	243.57

MAY, 1989

DATE	HIGH	LOW	CLOSE
03/01	242.85	241.50	241.75
03/02	244.10	241.45	244.05
03/03	245.65	243.30	243.90

JULY, 1989

DATE	HIGH	LOW	CLOSE
03/01	242.70	241.50	241.55
03/02	243.75	241.50	243.80
03/03	244.00	243.60	243.65

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
03/01			241.75
03/02	243.80	243.80	244.05
03/03			243.90

CRB INDEX FUTURES CONTRACT PRICE HISTORY
MARCH, 1989

MAY, 1989

DATE	HIGH	LOW	CLOSE
03/06	245.05	243.95	245.00
03/07	246.00	244.80	245.15
03/08	245.50	244.40	244.80
03/09	246.00	244.70	245.90
03/10	247.45	245.30	245.95
03/13	247.25	245.25	247.00
03/14	248.00	247.10	247.80
03/15	248.20	246.75	247.60
03/16	247.80	246.35	247.45
03/17	248.70	247.50	248.60
03/20	248.70	247.60	248.05
03/21	248.55	247.90	247.90
03/22	247.70	246.55	246.70
03/23	247.20	245.10	245.40
03/27	246.40	244.65	244.70
03/28	244.55	243.15	243.35
03/29	244.50	243.10	244.30
03/30	244.75	241.50	242.20
03/31	243.05	242.15	242.45

JULY, 1989

DATE	HIGH	LOW	CLOSE
03/06	244.80	243.65	244.75
03/07	245.25	244.65	244.85
03/08	245.25	244.25	244.70
03/09	245.90	244.70	245.75
03/10	247.50	245.80	245.80
03/13	247.15	245.55	246.95
03/14	248.00	247.35	247.75
03/15	248.00	246.80	247.50
03/16	246.70	246.70	247.35
03/17	248.45	247.45	248.45
03/20	248.20	247.90	247.85
03/21	248.25	247.80	247.70
03/22	247.45	246.50	246.60
03/23	247.15	245.20	245.30
03/27	246.10	244.85	244.50
03/28	243.95	243.15	243.10
03/29	244.00	242.75	244.05
03/30	244.40	241.95	241.95
03/31	242.80	241.55	242.10

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
03/06			245.00
03/07	245.50	245.50	245.05
03/08	245.00	245.00	245.00
03/09			246.00
03/10			246.00
03/13	246.70	246.70	247.10
03/14	247.75	247.75	247.90
03/15	246.90	246.90	247.65
03/16	247.75	247.75	247.50
03/17	248.25	248.25	248.60
03/20	249.10	248.75	248.05
03/21			247.90
03/22	248.15	247.70	246.85
03/23	247.00	246.35	245.55
03/27	245.75	245.25	244.70
03/28	244.40	244.40	243.35
03/29			244.30
03/30			242.20
03/31	243.00	242.95	242.25

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
03/06			245.00
03/07			245.05
03/08			245.00
03/09			246.00
03/10			246.00
03/13	246.80	246.80	247.15
03/14	247.35	247.35	247.95
03/15			247.80
03/16	247.00	247.00	247.65
03/17			248.75
03/20			248.25
03/21			248.10
03/22	247.80	247.60	247.10
03/23	247.50	246.75	245.80
03/27	246.25	245.75	244.90
03/28	244.70	244.50	243.55
03/29			244.50
03/30			242.40
03/31			242.45

CRB INDEX FUTURES CONTRACT PRICE HISTORY
APRIL, 1989

MAY, 1989

DATE	HIGH	LOW	CLOSE
04/03	242.50	238.60	239.70
04/04	240.80	239.75	240.00
04/05	240.25	238.40	238.45
04/06	238.95	238.10	238.50
04/07	239.00	237.10	238.45
04/10	240.50	237.85	240.45
04/11	241.40	239.55	239.65
04/12	241.05	239.70	240.35
04/13	241.95	240.30	240.90
04/14	243.50	240.50	243.45
04/17	245.40	242.80	245.35
04/18	245.50	243.70	245.25
04/19	246.10	242.65	243.70
04/20	244.40	243.55	243.55
04/21	245.30	243.30	245.15
04/24	244.80	243.00	243.60
04/25	244.15	242.70	242.75
04/26	242.90	241.30	241.40
04/27	241.75	239.55	239.85
04/28	239.15	238.10	238.80

JULY, 1989

DATE	HIGH	LOW	CLOSE
04/03	242.20	239.20	239.40
04/04	240.60	239.50	239.75
04/05	240.05	238.20	238.20
04/06	238.60	238.00	238.35
04/07	238.75	237.55	238.30
04/10	240.70	237.90	240.55
04/11	241.55	239.80	239.65
04/12	241.20	239.75	240.50
04/13	242.00	240.75	241.05
04/14	243.70	241.00	243.65
04/17	245.60	243.05	245.60
04/18	245.65	244.10	245.60
04/19	246.40	242.85	243.85
04/20	244.65	243.75	243.70
04/21	245.40	243.60	245.40
04/24	245.00	243.55	243.75
04/25	244.25	243.05	243.05
04/26	243.20	241.70	241.70
04/27	242.05	239.80	240.25
04/28	239.50	238.60	239.20

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
04/03	241.50	239.60	239.60
04/04	241.30	240.20	239.95
04/05	240.25	239.85	238.40
04/06			238.50
04/07	238.80	238.80	238.45
04/10	240.35	238.15	241.05
04/11			240.15
04/12	240.25	240.25	241.00
04/13			241.55
04/14	244.20	244.20	244.15
04/17	245.50	243.70	246.10
04/18	246.10	244.75	246.10
04/19	244.00	244.00	244.35
04/20	245.25	244.35	244.20
04/21	245.75	245.75	245.90
04/24	244.75	244.75	244.25
04/25	244.00	244.00	243.55
04/26	243.50	243.15	242.20
04/27	243.00	243.00	240.75
04/28	240.20	240.00	239.95

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
04/03	241.50	241.40	239.80
04/04			240.20
04/05			238.65
04/06			238.75
04/07			238.70
04/10			241.55
04/11			240.65
04/12			241.50
04/13			242.05
04/14			244.65
04/17	244.00	244.00	246.60
04/18			246.60
04/19	244.20	244.20	244.85
04/20			244.70
04/21	244.50	244.50	246.40
04/24	245.00	245.00	244.75
04/25			244.05
04/26	243.75	243.75	242.70
04/27	243.25	243.25	241.25
04/28	240.25	240.25	240.20

CRB INDEX FUTURES CONTRACT PRICE HISTORY
MAY. 1989

----------MAY, 1989---------

DATE	HIGH	LOW	CLOSE
05/01	241.45	238.50	241.05
05/02	241.80	240.10	240.95
05/03	242.20	240.60	242.20

---------JULY, 1989---------

DATE	HIGH	LOW	CLOSE
05/01	242.40	238.60	241.90
05/02	242.80	241.20	241.85
05/03	243.35	241.60	243.30

-------SEPTEMBER, 1989------

DATE	HIGH	LOW	CLOSE
05/01	242.75	239.25	242.65
05/02	243.50	243.40	242.50
05/03	243.20	243.00	244.05

-------DECEMBER, 1989------

DATE	HIGH	LOW	CLOSE
05/01	242.00	239.75	242.90
05/02	243.75	243.75	242.85
05/03			244.30

CRB INDEX FUTURES CONTRACT PRICE HISTORY
MAY. 1989

JULY, 1989			
DATE	HIGH	LOW	CLOSE
05/04	243.50	242.60	243.00
05/05	242.90	242.25	242.75
05/08	242.75	240.50	240.55
05/09	242.40	240.90	242.05
05/10	243.35	241.60	242.85
05/11	243.70	242.20	242.90
05/12	243.80	242.15	242.90
05/15	242.25	240.45	240.50
05/16	241.45	238.00	238.05
05/17	238.45	235.65	238.10
05/18	238.80	237.50	237.65
05/19	238.40	237.30	237.80
05/22	236.50	232.60	232.75
05/23	234.45	232.60	232.65
05/24	233.85	231.40	232.45
05/25	234.85	233.25	233.45
05/26	234.40	232.20	232.45
05/30	232.10	229.90	231.00
05/31	231.40	229.30	229.30

SEPTEMBER, 1989			
DATE	HIGH	LOW	CLOSE
05/04	244.65	244.30	244.25
05/05	243.80	243.80	244.00
05/08	243.25	242.60	241.55
05/09	242.80	242.25	243.05
05/10	243.55	242.80	244.10
05/11	245.00	245.00	244.05
05/12	245.50	243.50	244.35
05/15	243.65	242.80	242.10
05/16	242.00	239.60	239.60
05/17	240.05	237.25	239.65
05/18	240.25	239.15	239.25
05/19	239.20	239.15	239.40
05/22	238.00	234.90	234.50
05/23	235.55	234.15	234.20
05/24	235.30	233.40	233.95
05/25	236.25	235.00	234.95
05/26	235.80	235.30	233.95
05/30	232.95	231.85	232.55
05/31	232.75	230.70	230.80

DECEMBER, 1989			
DATE	HIGH	LOW	CLOSE
05/04	244.70	244.70	244.60
05/05	244.75	244.25	244.35
05/08	244.00	243.25	242.05
05/09	242.50	242.50	243.55
05/10	244.05	243.30	244.75
05/11	245.25	245.00	244.60
05/12	244.00	244.00	244.85
05/15	244.50	244.00	242.60
05/16	242.25	242.00	240.10
05/17	239.50	238.50	240.15
05/18	240.75	239.50	239.75
05/19	240.05	240.00	239.90
05/22	238.25	236.75	235.00
05/23	235.50	235.15	234.70
05/24	235.85	234.20	234.35
05/25	235.75	235.75	235.35
05/26	236.15	236.15	234.35
05/30	233.25	232.00	233.00
05/31	232.00	231.80	231.30

MARCH, 1990			
DATE	HIGH	LOW	CLOSE
05/04			245.10
05/05	245.50	245.50	244.85
05/08	245.25	244.75	242.55
05/09			244.05
05/10			245.25
05/11	246.25	246.25	245.00
05/12			245.35
05/15	245.25	245.25	243.10
05/16	243.25	243.25	240.60
05/17	240.25	240.25	240.65
05/18	240.50	240.50	240.25
05/19			240.40
05/22			235.50
05/23	236.50	236.50	235.20
05/24	235.95	234.40	234.75
05/25			235.75
05/26			234.75
05/30			233.45
05/31			231.80

CRB INDEX FUTURES CONTRACT PRICE HISTORY
JUNE, 1989

JULY, 1989

DATE	HIGH	LOW	CLOSE
06/01	231.15	229.40	230.90
06/02	232.60	230.65	232.35
06/05	233.35	231.70	233.05
06/06	233.20	230.90	231.95
06/07	232.00	230.15	230.25
06/08	231.65	230.25	231.15
06/09	231.20	228.30	228.40
06/12	228.55	227.05	227.60
06/13	228.55	227.20	227.65
06/14	231.00	227.90	230.90
06/15	231.90	229.80	231.30
06/16	232.30	231.25	231.50
06/19	235.15	231.95	234.25
06/20	234.80	232.90	233.05
06/21	234.40	232.15	233.40
06/22	234.85	232.85	233.95
06/23	234.95	233.65	234.90
06/26	234.00	232.80	233.10
06/27	235.15	232.50	234.95
06/28	235.60	234.20	234.25
06/29	234.75	231.35	231.40
06/30	234.50	231.40	232.95

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
06/01	232.30	230.75	232.35
06/02	234.05	232.30	233.85
06/05	234.85	233.30	234.60
06/06	234.50	232.25	233.50
06/07	233.00	232.00	231.75
06/08	232.85	232.00	232.70
06/09	232.50	230.25	229.95
06/12	229.95	228.60	229.10
06/13	230.10	229.00	229.10
06/14	232.10	229.75	232.30
06/15	233.15	231.70	232.80
06/16	233.60	232.60	232.70
06/19	234.00	233.80	235.65
06/20	236.15	234.20	234.45
06/21	235.70	233.45	234.70
06/22	236.20	234.40	235.25
06/23	236.20	235.15	236.20
06/26	235.30	233.90	234.10
06/27	236.10	233.75	235.95
06/28	236.60	235.15	235.25
06/29	235.75	232.35	232.35
06/30	235.45	232.25	233.85

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
06/01	233.00	232.20	232.80
06/02	234.10	232.90	234.25
06/05	235.75	234.50	235.05
06/06	234.95	234.00	233.95
06/07	233.00	233.00	232.15
06/08	232.60	232.40	233.15
06/09	232.70	231.05	230.45
06/12	230.00	229.45	229.60
06/13	229.60	229.60	229.55
06/14	232.25	230.00	232.70
06/15	232.25	232.25	233.30
06/16	234.00	233.75	233.20
06/19	236.50	234.50	236.15
06/20	236.00	236.00	234.90
06/21	234.90	234.00	235.05
06/22	236.00	236.00	235.50
06/23	236.60	235.40	236.45
06/26	235.00	235.00	234.35
06/27			236.20
06/28			235.50
06/29			232.55
06/30	235.35	233.90	234.05

MARCH, 1990

DATE	HIGH	LOW	CLOSE
06/01			233.25
06/02			234.65
06/05			235.50
06/06			234.40
06/07			232.55
06/08			233.60
06/09			230.95
06/12			230.10
06/13			230.00
06/14			233.10
06/15			233.80
06/16			233.70
06/19			236.65
06/20	237.15	237.15	235.35
06/21			235.40
06/22			235.75
06/23	236.10	236.10	236.70
06/26			234.60
06/27			236.45
06/28			235.75
06/29	234.75	234.75	232.75
06/30			234.25

CRB INDEX FUTURES CONTRACT PRICE HISTORY
JULY, 1989

JULY, 1989			
DATE	HIGH	LOW	CLOSE
07/03	233.50	232.20	233.00
07/05	237.55	234.50	237.55
07/06	237.75	233.50	233.66

SEPTEMBER, 1989			
DATE	HIGH	LOW	CLOSE
07/03	234.55	233.10	234.30
07/05	239.75	235.50	239.70
07/06	239.95	235.80	236.00

DECEMBER, 1989			
DATE	HIGH	LOW	CLOSE
07/03			234.50
07/05	239.15	237.45	239.95
07/06	239.90	236.25	236.20

MARCH, 1990			
DATE	HIGH	LOW	CLOSE
07/03			234.70
07/05			240.20
07/06			236.40

CRB INDEX FUTURES CONTRACT PRICE HISTORY
JULY, 1989

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
07/07	236.40	233.85	233.95
07/10	236.10	230.70	230.75
07/11	231.30	228.80	228.80
07/12	230.35	227.20	228.35
07/13	231.20	228.50	231.15
07/14	232.05	230.05	231.55
07/17	231.45	228.60	228.85
07/18	229.90	228.40	228.60
07/19	230.60	228.40	228.75
07/20	230.10	228.35	229.75
07/21	230.35	228.10	228.75
07/24	228.80	225.90	226.05
07/25	226.30	225.10	224.95
07/26	226.75	225.25	225.30
07/27	226.25	225.30	225.65
07/28	226.05	223.10	223.60
07/31	223.60	222.00	222.85

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
07/07	236.20	234.20	234.15
07/10	233.95	231.30	231.00
07/11	231.00	228.85	229.00
07/12	229.75	227.77	228.55
07/13	231.20	229.00	231.40
07/14	231.90	230.75	231.70
07/17	229.25	229.25	229.00
07/18	230.10	229.10	228.70
07/19	230.85	228.95	228.80
07/20	230.00	228.80	230.00
07/21	230.50	228.35	228.90
07/24	228.85	226.20	226.20
07/25	226.00	225.90	225.15
07/26	226.65	225.35	225.40
07/27	226.20	226.05	225.70
07/28	224.80	223.70	223.80
07/31	223.45	222.15	223.10

MARCH, 1990

DATE	HIGH	LOW	CLOSE
07/07			234.35
07/10	234.40	234.40	231.20
07/11	229.10	229.10	229.20
07/12			228.70
07/13			231.55
07/14			231.85
07/17			229.15
07/18			228.70
07/19			228.55
07/20	229.45	229.00	229.75
07/21			228.50
07/24			225.95
07/25			224.95
07/26			225.20
07/27			225.40
07/28			223.50
07/31	222.50	222.35	222.95

MAY, 1990

DATE	HIGH	LOW	CLOSE
07/07			234.35
07/10			231.40
07/11			229.20
07/12			228.65
07/13			231.45
07/14			231.75
07/17			229.05
07/18			227.70
07/19			225.55
07/20			225.55
07/21			225.00
07/24			223.45
07/25	224.10	224.10	222.95
07/26			222.95
07/27			223.45
07/28			221.00
07/31			220.70

CRB INDEX FUTURES CONTRACT PRICE HISTORY
AUGUST, 1989

SEPTEMBER, 1989

DATE	HIGH	LOW	CLOSE
08/01	223.10	221.85	222.65
08/02	223.90	222.75	223.25
08/03	223.40	222.75	222.95
08/04	223.85	222.40	222.70
08/07	223.60	221.10	221.80
08/08	223.15	221.75	222.10
08/09	222.05	220.90	221.85
08/10	224.50	222.20	224.40
08/11	224.60	223.25	224.60
08/14	224.30	221.30	222.15
08/15	224.25	222.20	224.15
08/16	244.55	223.45	223.75
08/17	224.15	223.05	223.40
08/18	223.95	222.65	223.15
08/21	224.00	221.80	224.00
08/22	225.55	223.70	225.45
08/23	226.10	225.10	225.35
08/24	225.10	224.20	224.25
08/25	224.30	222.60	222.60
08/28	222.70	221.30	222.10
08/29	223.70	222.50	223.25
08/30	223.90	223.15	223.60
08/31	225.60	223.20	225.25

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
08/01	223.30	222.25	222.85
08/02	223.75	223.15	223.45
08/03	223.65	223.15	223.25
08/04	224.00	222.75	223.05
08/07	224.20	221.95	222.20
08/08	223.65	222.65	222.45
08/09	222.40	221.50	222.30
08/10	224.70	222.75	224.80
08/11	224.75	224.35	225.00
08/14	224.70	221.95	222.65
08/15	224.60	222.80	224.15
08/16	224.75	223.90	224.15
08/17	224.25	223.90	223.80
08/18	224.35	223.50	223.50
08/21	224.60	222.30	224.40
08/22	225.85	224.35	225.80
08/23	226.10	225.35	225.60
08/24	225.35	224.50	224.60
08/25	224.40	222.70	222.70
08/28	222.80	221.50	222.25
08/29	223.80	222.80	223.25
08/30	223.80	223.25	223.65
08/31	225.50	223.20	225.40

MARCH, 1990

DATE	HIGH	LOW	CLOSE
08/01			222.70
08/02			223.35
08/03			223.05
08/04	223.10	223.10	222.85
08/07			222.00
08/08	222.20	222.20	222.30
08/09			222.15
08/10	222.70	222.70	224.80
08/11			225.00
08/14			222.75
08/15			224.65
08/16			224.15
08/17	224.15	224.15	223.80
08/18	224.00	224.00	223.55
08/21	222.75	222.75	224.45
08/22			225.85
08/23			225.60
08/24			224.60
08/25			222.70
08/28			222.25
08/29	223.35	223.15	223.20
08/30			223.60
08/31			225.55

MAY, 1990

DATE	HIGH	LOW	CLOSE
08/01			220.45
08/02			221.10
08/03			221.10
08/04			220.50
08/07			219.65
08/08	220.70	220.70	219.90
08/09			219.75
08/10	220.70	220.70	222.80
08/11			223.00
08/14			220.85
08/15			222.65
08/16			222.15
08/17			221.80
08/18			221.55
08/21	222.00	221.75	222.45
08/22			223.85
08/23			223.60
08/24			222.60
08/25			220.70
08/28			220.25
08/29			221.20
08/30			221.60
08/31			223.70

CRB INDEX FUTURES CONTRACT PRICE HISTORY
SEPTEMBER, 1989

-------SEPTEMBER, 1989------			
DATE	HIGH	LOW	CLOSE
09/01	225.40	224.00	224.20
09/05	224.00	222.65	222.70
09/06	224.15	222.95	223.82

-------DECEMBER, 1989------			
DATE	HIGH	LOW	CLOSE
09/01	225.40	224.20	224.35
09/05	224.40	223.05	223.10
09/06	224.75	223.30	224.20

-------MARCH, 1990----------			
DATE	HIGH	LOW	CLOSE
09/01			224.50
09/05	224.20	224.20	223.30
09/06	223.95	223.95	224.30

---------MAY, 1990----------			
DATE	HIGH	LOW	CLOSE
09/01			222.75
09/05			221.80
09/06			223.05

CRB INDEX FUTURES CONTRACT PRICE HISTORY
SEPTEMBER, 1989

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
09/07	226.60	224.40	226.50
09/08	226.60	225.60	225.80
09/11	226.50	225.50	225.75
09/12	226.25	224.25	224.35
09/13	225.50	223.70	223.75
09/14	225.30	224.00	224.50
09/15	225.25	223.50	225.20
09/18	224.85	223.45	223.45
09/19	224.25	222.65	222.85
09/20	225.40	223.55	225.35
09/21	226.90	225.30	226.50
09/22	227.20	225.10	225.25
09/25	226.00	225.15	225.80
09/26	226.45	225.25	226.00
09/27	226.65	225.70	226.05
09/28	226.55	225.90	225.90
09/29	226.55	225.45	226.50

MARCH, 1990

DATE	HIGH	LOW	CLOSE
09/07	226.00	226.00	226.50
09/08	226.35	225.90	225.55
09/11	226.00	226.00	225.55
09/12	225.40	225.40	224.20
09/13	224.00	224.00	223.65
09/14			224.40
09/15	224.10	224.05	225.10
09/18			223.30
09/19	223.05	223.00	222.80
09/20	223.80	223.60	225.30
09/21	226.20	225.50	226.45
09/22	226.60	224.90	225.10
09/25	225.60	225.60	225.65
09/26	226.20	226.15	225.85
09/27	225.70	225.70	225.90
09/28			225.75
09/29	226.50	225.35	226.30

MAY, 1990

DATE	HIGH	LOW	CLOSE
09/07			225.50
09/08			224.55
09/11			224.55
09/12			223.20
09/13			222.65
09/14			223.40
09/15			224.10
09/18			222.30
09/19			221.80
09/20			224.30
09/21			225.45
09/22	226.10	226.10	223.85
09/25			224.40
09/26			224.60
09/27			224.65
09/28			224.50
09/29	224.10	224.10	225.10

JULY, 1990

DATE	HIGH	LOW	CLOSE
09/07			224.50
09/08			223.55
09/11			223.55
09/12			222.20
09/13			221.65
09/14			222.40
09/15			223.10
09/18			221.30
09/19			220.80
09/20			223.30
09/21			224.45
09/22			222.60
09/25			223.15
09/26			223.35
09/27			223.40
09/28			223.25
09/29			223.90

CRB INDEX FUTURES CONTRACT PRICE HISTORY
OCTOBER, 1989

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
10/02	229.00	226.30	228.10
10/03	228.00	226.85	227.50
10/04	227.55	226.85	227.10
10/05	227.50	226.05	226.10
10/06	226.35	223.75	223.75
10/09	224.10	222.95	223.15
10/10	223.25	222.35	222.55
10/11	223.05	222.45	222.85
10/12	224.60	223.00	223.55
10/13	225.05	223.85	224.25
10/16	224.10	221.65	224.05
10/17	225.75	224.25	225.10
10/18	226.35	225.20	225.55
10/19	226.80	225.30	225.85
10/20	226.20	225.10	225.35
10/23	225.45	224.00	224.05
10/24	224.95	223.50	224.95
10/25	225.50	224.75	225.25
10/26	225.15	224.20	224.50
10/27	225.20	224.15	225.10
10/30	225.15	224.40	224.60
10/31	225.40	224.30	225.35

MARCH, 1990

DATE	HIGH	LOW	CLOSE
10/02	228.25	227.75	227.85
10/03	227.25	227.10	227.30
10/04			226.95
10/05	225.65	225.65	225.95
10/06	226.00	224.00	223.75
10/09	223.70	223.00	223.15
10/10	222.60	222.15	222.55
10/11			222.50
10/12	222.70	222.70	223.15
10/13	224.75	223.75	223.85
10/16	222.70	221.55	223.65
10/17	224.85	223.90	224.55
10/18	225.60	224.95	225.00
10/19	225.40	225.00	225.15
10/20	224.60	224.60	224.65
10/23	224.25	223.40	223.35
10/24	224.10	223.00	224.20
10/25	224.60	224.00	224.50
10/26	223.90	223.75	223.75
10/27	224.10	223.80	224.35
10/30	224.10	223.90	223.85
10/31	224.15	224.05	224.65

MAY, 1990

DATE	HIGH	LOW	CLOSE
10/02			226.70
10/03			226.10
10/04			225.80
10/05			224.80
10/06	225.00	225.00	222.75
10/09			222.15
10/10			221.25
10/11			221.75
10/12			222.40
10/13			223.10
10/16			222.90
10/17	224.00	224.00	223.80
10/18			224.25
10/19			224.40
10/20			223.90
10/23			222.65
10/24			223.50
10/25			223.80
10/26			223.00
10/27			223.60
10/30			223.10
10/31			223.95

JULY, 1990

DATE	HIGH	LOW	CLOSE
10/02			225.55
10/03			225.00
10/04			224.75
10/05			223.75
10/06			221.75
10/09			221.15
10/10			220.20
10/11			221.00
10/12			221.65
10/13			222.35
10/16			222.15
10/17			223.05
10/18			223.50
10/19			223.65
10/20			223.15
10/23			221.95
10/24			222.80
10/25			223.10
10/26			222.25
10/27			222.85
10/30			222.35
10/31			223.25

CRB INDEX FUTURES CONTRACT PRICE HISTORY
NOVEMBER, 1989

DECEMBER, 1989

DATE	HIGH	LOW	CLOSE
11/01	226.75	224.55	226.60
11/02	228.25	226.30	227.60
11/03	227.70	226.85	227.70
11/06	227.80	226.75	227.00
11/07	228.25	227.35	228.00
11/08	229.10	227.75	228.95
11/09	229.95	228.60	229.50
11/10	230.30	228.85	229.80
11/13	230.65	229.90	230.35
11/14	230.75	229.90	230.20
11/15	230.80	229.60	230.45
11/16	231.60	230.40	230.85
11/17	231.60	230.35	231.35
11/20	231.25	230.05	230.15
11/21	231.30	229.50	230.95
11/22	231.35	230.85	230.90
11/24	231.90	231.15	231.20
11/27	230.80	229.00	229.00
11/28	229.40	228.30	228.65
11/29	228.60	227.30	227.55
11/30	228.65	227.30	228.55

MARCH, 1990

DATE	HIGH	LOW	CLOSE
11/01	226.05	225.15	225.95
11/02	227.50	226.00	226.90
11/03	227.10	226.40	227.00
11/06	227.05	226.15	226.25
11/07	227.50	226.75	227.25
11/08	228.35	227.30	228.30
11/09	229.20	228.15	228.80
11/10	229.55	228.25	229.05
11/13	229.95	229.50	229.60
11/14	230.00	229.35	229.45
11/15	230.00	228.95	229.70
11/16	230.90	229.55	230.05
11/17	230.75	229.90	230.65
11/20	230.50	229.50	229.45
11/21	230.50	229.00	230.30
11/22	230.65	230.15	230.35
11/24	231.40	230.75	230.80
11/27	230.10	228.40	228.40
11/28	228.80	227.50	228.20
11/29	228.10	227.00	227.30
11/30	228.50	227.00	228.30

MAY, 1990

DATE	HIGH	LOW	CLOSE
11/01	225.10	225.00	225.30
11/02			226.20
11/03			226.30
11/06			225.50
11/07			226.50
11/08			227.60
11/09			228.20
11/10			228.40
11/13			228.95
11/14			228.80
11/15			229.05
11/16			229.40
11/17			229.95
11/20	229.75	229.75	228.75
11/21			229.65
11/22			229.80
11/24			230.30
11/27			227.90
11/28	227.75	227.75	227.75
11/29	227.00	227.00	226.90
11/30			227.90

JULY, 1990

DATE	HIGH	LOW	CLOSE
11/01			224.65
11/02			225.50
11/03			225.60
11/06			224.75
11/07			225.75
11/08			226.90
11/09	228.50	228.50	227.70
11/10			227.85
11/13			228.30
11/14			228.15
11/15			228.40
11/16			228.75
11/17			229.25
11/20			228.05
11/21			229.00
11/22			229.25
11/24			229.80
11/27			227.40
11/28			227.30
11/29			226.50
11/30			227.50

CRB INDEX FUTURES CONTRACT PRICE HISTORY
DECEMBER, 1989

DECEMBER, 1989			
DATE	HIGH	LOW	CLOSE
12/01	229.80	228.10	228.50
12/04	228.10	225.80	225.55
12/05	226.30	225.70	226.30

MARCH, 1990			
DATE	HIGH	LOW	CLOSE
12/01	229.50	227.90	228.20
12/04	227.90	225.15	225.20
12/05	226.10	225.40	226.00

MAY, 1990			
DATE	HIGH	LOW	CLOSE
12/01	228.25	228.25	228.20
12/04	227.80	227.40	225.20
12/05			225.75

JULY, 1990			
DATE	HIGH	LOW	CLOSE
12/01			228.20
12/04	226.60	226.60	225.20
12/05			225.50

CRB INDEX FUTURES CONTRACT PRICE HISTORY
DECEMBER, 1989

MARCH, 1990

DATE	HIGH	LOW	CLOSE
12/06	227.20	226.00	227.10
12/07	227.60	226.05	226.80
12/08	226.50	225.50	226.30
12/11	228.50	226.60	227.25
12/12	227.30	226.15	226.85
12/13	227.60	226.50	227.25
12/14	227.85	226.15	226.25
12/15	227.10	226.50	227.10
12/18	227.20	226.55	226.60
12/19	227.05	226.35	227.00
12/20	227.65	225.15	225.25
12/21	227.40	225.35	227.15
12/22	227.70	226.55	227.35
12/26	229.00	226.60	228.75
12/27	230.50	228.05	228.45
12/28	228.90	227.55	228.15
12/29	229.25	228.50	228.55

MAY, 1990

DATE	HIGH	LOW	CLOSE
12/06	226.45	226.45	226.85
12/07	227.05	227.05	226.55
12/08	226.40	226.40	226.05
12/11	226.25	226.25	227.10
12/12	226.50	226.50	226.70
12/13	227.25	227.25	227.10
12/14			226.10
12/15	226.50	226.50	226.95
12/18	226.45	226.45	226.45
12/19	226.75	226.75	226.85
12/20			225.10
12/21	225.50	225.50	227.00
12/22	227.40	227.20	227.20
12/26	226.75	226.70	228.60
12/27	228.85	228.10	228.40
12/28	227.80	227.80	228.25
12/29	228.80	228.55	228.80

JULY, 1990

DATE	HIGH	LOW	CLOSE
12/06			226.60
12/07			226.30
12/08			225.80
12/11			226.85
12/12			226.45
12/13			226.85
12/14			225.85
12/15	225.75	225.75	226.70
12/18	226.70	226.70	226.20
12/19			226.60
12/20			224.85
12/21			226.75
12/22			226.95
12/26			228.35
12/27	228.35	228.35	228.40
12/28			228.40
12/29	229.80	229.80	229.80

SEPTEMBER, 1990

DATE	HIGH	LOW	CLOSE
12/06			226.35
12/07			226.05
12/08			225.55
12/11			226.60
12/12			226.20
12/13			226.60
12/14			225.60
12/15			226.45
12/18			225.95
12/19			226.35
12/20			224.60
12/21			226.50
12/22			226.70
12/26			227.90
12/27			228.40
12/28			228.55
12/29			230.00

CRB INDEX FUTURE VS. CRB INDEX
DAILY SETTLEMENT PRICE, CLEARED VOLUME AND OPEN INTEREST 1989

NYFE U.S. Treasury Bond Futures Contract

U.S. Treasury Bond Futures

Contract Specifications

Contract:
U.S. Treasury Bond futures contract.

Trading Symbol:
UB

Contract Size:
$100,000 face value - U.S. Treasury Bonds

Delivery Grade:
U.S. Treasury Bonds with at least 15 years to maturity and, if callable, with 15 year call protection, adjusted to 8 percent coupon.

Contract Months:
March, June, September, and December.

Trading Hours (Open/Close):
8:20 A.M./4:15 P.M. (N.Y. time)

Price Fluctuations (Tick Size)
1/2 of 1/32 of 1%.

Value of Minimum Move (Tick):
$15.625.

Price Limit:
96/32 (3 points).

Last Day of Trading:
Eighth last business day of the delivery month.

Settlement:
Via delivery through Federal Reserve book entry wire transfer system.

First Notice Day:
Two business days preceeding first delivery day.

Last Notice Day:
Two business days preceeding last delivery day.

First Delivery Day:
First business day of delivery month.

Last Delivery Day:
Last business day of delivery month.

NYFE U.S. TREASURY BOND FUTURES CONTRACT

MONTHLY VOLUME
1989

	1989
Jan.	
Feb.	
March	
April	
May	
June	
July	
Aug.	22,081
Sep.	5,478
Oct.	1,159
Nov.	5,356
Dec.	325
Totals	34,399

Largest Volume Trading Days:
1989 - 2,944 on August 4.

MONTH-END OPEN INTEREST
1988 - 1989

	1989
Jan.	
Feb.	
March	
April	
May	
June	
July	
Aug.	140
Sep.	1,317
Oct.	541
Nov.	86
Dec.	0

Highest Daily Open Interest:
1989 - 2,472 on August 17.

U.S. Treasury Bond Futures
Fraction Equivalency Table

1/64 = 0 . 015625	16/32 = 32/64 = 0 . 500000
1/32 = 2/64 = 0 . 031250	33/64 = 0 . 515625
3/64 = 0 . 046875	17/32 = 34/64 = 0 . 531250
2/32 = 4/64 = 0 . 062500	35/64 = 0 . 546875
5/64 = 0 . 078125	18/32 = 36/64 = 0 . 562500
3/32 = 6/64 = 0 . 093750	37/64 = 0 . 578125
7/64 = 0 . 109375	19/32 = 38/64 = 0 . 593750
4/32 = 8/64 = 0 . 125000	39/64 = 0 . 609375
9/64 = 0 . 140625	20/32 = 40/64 = 0 . 625000
5/32 = 10/64 = 0 . 156250	41/64 = 0 . 640625
11/64 = 0 . 171875	21/32 = 42/64 = 0 . 656250
6/32 = 12/64 = 0 . 187500	43/64 = 0 . 671875
13/64 = 0 . 203125	22/32 = 44/64 = 0 . 687500
7/32 = 14/64 = 0 . 218750	45/64 = 0 . 703125
15/64 = 0 . 234375	23/32 = 46/64 = 0 . 718750
8/32 = 16/64 = 0 . 250000	47/64 = 0 . 734375
17/64 = 0 . 265625	24/32 = 48/64 = 0 . 750000
9/32 = 18/64 = 0 . 281250	49/64 = 0 . 765625
19/64 = 0 . 296875	25/32 = 50/64 = 0 . 781250
10/32 = 20/64 = 0 . 312500	51/64 = 0 . 796875
21/64 = 0 . 328125	26/32 = 52/64 = 0 . 812500
11/32 = 22/64 = 0 . 343750	53/64 = 0 . 828125
23/64 = 0 . 359375	27/32 = 54/64 = 0 . 843750
12/32 = 24/64 = 0 . 375000	55/64 = 0 . 859375
25/64 = 0 . 390625	28/32 = 56/64 = 0 . 875000
13/32 = 26/64 = 0 . 406250	57/64 = 0 . 890625
27/64 = 0 . 421875	29/32 = 58/64 = 0 . 906250
14/32 = 28/64 = 0 . 437500	59/64 = 0 . 921875
29/64 = 0 . 453125	30/32 = 60/64 = 0 . 937500
15/32 = 30/64 = 0 . 468750	61/64 = 0 . 953125
31/64 = 0 . 484375	31/32 = 62/64 = 0 . 968750
	63/64 = 0 . 984375

NYFE U.S. TREASURY BOND FUTURE
DAILY TOTAL VOLUME AND OPEN INTEREST
1989

AUGUST			SEPTEMBER			OCTOBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
08/04	2,944	1,900	09/01	386	469	10/02	2	1,248
08/07	2,611	2,312	09/05	913	1,149	10/03	53	1,247
08/08	1,262	1,737	09/06	418	1,479	10/04	193	1,072
08/09	1,960	1,615	09/07	64	1,490	10/05	95	1,064
08/10	1,908	2,285	09/08	44	1,486	10/06	106	962
08/11	2,188	2,339	09/11	87	1,486	10/09	0	961
08/14	2,218	1,880	09/12	152	1,493	10/10	416	545
08/15	482	1,817	09/13	2,339	1,758	10/11	1	544
08/16	902	1,756	09/14	82	1,425	10/12	0	544
08/17	1,271	2,472	09/15	193	1,435	10/13	0	544
08/18	124	2,147	09/18	185	1,435	10/16	28	551
08/21	1,508	2,354	09/19	69	1,378	10/17	100	541
08/22	274	1,978	09/20	148	1,520	10/18	0	541
08/23	244	1,915	09/21	93	1,364	10/19	100	641
08/24	196	1,921	09/22	26	1,365	10/20	0	541
08/25	121	1,964	09/25	79	1,419	10/23	0	541
08/28	1,179	1,063	09/26	67	1,395	10/24	10	541
08/29	405	698	09/27	50	1,292	10/25	40	541
08/30	176	158	09/28	38	1,267	10/26	15	541
08/31	108	140	09/29	45	1,317	10/27	0	541
						10/30	0	541
						10/31	0	541

NOVEMBER			DECEMBER		
DATE	VOLUME	OPEN INT	DATE	VOLUME	OPEN INT
11/01	0	541	12/01	0	86
11/02	0	541	12/04	5	86
11/03	0	541	12/05	10	86
11/06	1017	1063	12/06	25	86
11/07	900	637	12/07	0	86
11/08	202	639	12/08	21	86
11/09	40	638	12/11	16	86
11/10	201	628	12/12	40	86
11/13	220	638	12/13	11	91
11/14	55	638	12/14	5	86
11/15	0	638	12/15	2	86
11/16	10	638	12/18	9	89
11/17	1050	1066	12/19	109	89
11/20	1032	638	12/20	18	18
11/21	13	637	12/21	32	0
11/22	6	636	12/22	0	0
11/24	4	638	12/26	22	0
11/27	553	126	12/27	0	0
11/28	45	86	12/28	0	0
11/29	8	86	12/29	0	0
11/30	0	86			

NYFE U.S. TREASURY BOND FUTURES CONTRACT PRICE HISTORY
DAILY SETTLEMENT PRICES
AUGUST AND SEPTEMBER 1989

DATE	SEP. 1989	DEC. 1989	MAR 1990	JUN. 1990
08/04	97.906250	97.750000	97.500000	97.218750
08/07	97.968750	97.812500	97.562500	97.250000
08/08	97.796875	97.671875	97.421875	97.171875
08/09	97.328125	97.203125	96.953125	96.656250
08/10	98.000000	97.875000	92.625000	97.375000
08/11	97.187500	97.093750	96.875000	96.625000
08/14	96.031250	95.968750	95.812500	95.625000
08/15	96.593750	96.562500	96.437500	96.281250
08/16	97.187500	97.125000	96.968750	96.781250
08/17	96.812500	96.781250	96.656250	96.484375
08/18	96.875000	96.843750	96.687500	96.468750
08/21	96.453125	96.453125	96.296875	96.078125
08/22	95.937500	95.937500	95.812500	95.625000
08/23	96.625000	96.656250	96.531250	96.343750
08/24	96.843750	96.843750	96.718750	96.500000
08/25	96.406250	96.406250	96.281250	96.062500
08/28	96.031250	96.031250	95.906250	95.687500
08/29	96.187500	96.187500	96.031250	95.812500
08/30	96.375000	96.437500	96.281250	96.031250
08/31	96.156250	96.125000	95.937500	95.687500

DATE	SEP. 1989	DEC. 1989	MAR 1990	JUN. 1990
09/01	97.093750	97.062500	96.906250	96.656250
09/05	96.921875	96.921875	96.765625	96.546875
09/06	97.250000	97.218750	97.062500	96.843750
09/07	97.171875	97.171875	97.015625	96.703125
09/08	97.562500	97.562500	97.406250	97.187500
09/11	97.765625	97.734375	97.578125	97.359375
09/12	97.500000	97.468750	97.312500	97.312500
09/13	97.000000	96.968750	96.843750	96.593750
09/14	97.187500	97.156250	97.000000	96.750000
09/15	97.484375	97.453125	97.265625	97.015625
09/18	97.406250	97.375000	97.218750	96.968750
09/19	97.281250	97.250000	97.093750	97.843750
09/20	96.937500	96.593750	96.437500	96.187500

NYFE U.S. TREASURY BOND FUTURES CONTRACT PRICE HISTORY
DAILY SETTLEMENT PRICES
SEPTEMBER AND OCTOBER 1989

DATE	DEC. 1989	MAR. 1990	JUN. 1990	SEP. 1990
09/21	96.312500	96.156250	95.906250	95.625000
09/22	96.218750	96.062500	95.812500	95.531250
09/25	95.312500	95.187500	94.968750	94.718750
09/26	95.812500	95.687500	95.468750	95.218750
09/27	95.671875	95.546875	95.328125	95.078125
09/28	95.656250	95.531250	95.312500	95.062500
09/29	95.812500	95.687500	95.500000	95.281250

DATE	DEC. 1989	MAR. 1990	JUN. 1990	SEP. 1990
10/02	96.062500	96.000000	95.812500	95.593750
10/03	96.578125	96.515625	96.328125	96.109375
10/04	96.656250	96.562500	96.375000	96.156250
10/05	97.578125	97.500000	97.312500	97.093750
10/06	98.187500	98.093750	97.875000	97.625000
10/09	98.437500	98.343750	98.125000	97.875000
10/10	98.343750	98.250000	98.031250	97.781250
10/11	97.906250	97.843750	97.625000	97.375000
10/12	98.187500	98.093750	97.875000	97.625000
10/13	99.781250	99.687500	99.500000	99.250000
10/16	98.656250	98.562500	98.375000	98.125000
10/17	98.312500	98.156250	97.906250	97.656250
10/18	98.093750	97.968750	97.718750	97.468750
10/19	98.781250	98.656250	98.375000	98.093750
10/20	98.562500	98.468750	98.218750	97.968750
10/23	99.031250	98.937500	98.687500	98.437500
10/24	99.593750	99.468750	99.187500	98.906250
10/25	99.390625	99.296875	99.046875	98.750000
10/26	99.343750	99.250000	99.000000	98.718750
10/27	98.718750	98.656250	98.406250	98.125000
10/30	99.125000	99.062500	98.812500	98.562500
10/31	99.343750	99.312500	99.093750	98.843750

NYFE U.S. TREASURY BOND FUTURES CONTRACT PRICE HISTORY
DAILY SETTLEMENT PRICES
NOVEMBER AND DECEMBER 1989

DATE	DEC. 1989	MAR. 1990	JUN. 1990	SEP. 1990
11/01	99.687500	99.656250	99.437500	99.187500
11/02	99.843750	99.812500	99.593750	99.343750
11/03	99.250000	99.218750	99.031250	98.812500
11/06	98.781250	98.750000	98.562500	98.343750
11/07	99.750000	99.687500	99.468750	99.218750
11/08	99.812500	99.718750	99.500000	99.218750
11/09	99.437500	99.375000	99.187500	98.937500
11/10	99.562500	99.531250	99.343750	09.093750
11/13	99.625000	99.593750	99.406250	99.156250
11/14	99.500000	99.468750	99.281250	99.000000
11/15	99.875000	99.812500	99.625000	99.312500
11/16	99.750000	99.718750	99.468750	99.125000
11/17	99.000000	98.968750	98.718750	98.375000
11/20	99.125000	99.093750	98.843750	98.500000
11/21	99.375000	99.375000	99.125000	98.781250
11/22	99.656250	99.625000	99.375000	99.000000
11/24	99.687500	99.687500	99.468750	99.125000
11/27	99.250000	99.250000	99.031250	98.718750
11/28	99.312500	99.343750	99.125000	98.812500
11/29	99.000000	99.031250	98.812500	98.500000
11/30	99.468750	99.468750	99.250000	98.937500

DATE	DEC. 1989	MAR. 1990	JUN. 1990	SEP. 1990
12/01	99.593750	99.593750	99.406250	99.093750
12/04	99.687500	99.687500	99.468750	99.156250
12/05	99.656250	99.656250	99.468750	99.156250
12/06	99.281250	99.281250	99.125000	98.843750
12/07	99.093750	99.093750	98.937500	98.656250
12/08	99.562500	99.531250	99.343750	99.031250
12/11	99.437500	99.437500	99.312500	99.062500
12/12	99.375000	99.375000	99.281250	99.062500
12/13	99.500000	99.531250	99.406250	99.187500
12/14	99.937500	100.000000	99.875000	99.625000
12/15	99.812500	99.875000	99.750000	99.500000
12/18	100.156250	100.281250	100.031250	99.875000
12/19	99.718750	100.000000	100.125000	99.968750

NYFE U.S. TREASURY BOND FUTURES CONTRACT PRICE HISTORY
DAILY SETTLEMENT PRICES
NOVEMBER AND DECEMBER 1989

DATE	DEC. 1989	MAR. 1990	JUN. 1990	SEP. 1990
11/01	99.687500	99.656250	99.437500	99.187500
11/02	99.843750	99.812500	99.593750	99.343750
11/03	99.250000	99.218750	99.031250	98.812500
11/06	98.781250	98.750000	98.562500	98.343750
11/07	99.750000	99.687500	99.468750	99.218750
11/08	99.812500	99.718750	99.500000	99.218750
11/09	99.437500	99.375000	99.187500	98.937500
11/10	99.562500	99.531250	99.343750	99.093750
11/13	99.625000	99.593750	99.406250	99.156250
11/14	99.500000	99.468750	99.281250	99.000000
11/15	99.875000	99.812500	99.625000	99.312500
11/16	99.750000	99.718750	99.468750	99.125000
11/17	99.000000	98.968750	98.718750	98.375000
11/20	99.125000	99.093750	98.843750	98.500000
11/21	99.375000	99.375000	99.125000	98.781250
11/22	99.656250	99.625000	99.375000	99.000000
11/24	99.687500	99.687500	99.468750	99.125000
11/27	99.250000	99.250000	99.031250	98.718750
11/28	99.312500	99.343750	99.125000	98.812500
11/29	99.000000	99.031250	98.812500	98.500000
11/30	99.468750	99.468750	99.250000	98.937500

DATE	DEC. 1989	MAR. 1990	JUN. 1990	SEP. 1990
12/01	99.593750	99.593750	99.406250	99.093750
12/04	99.687500	99.687500	99.468750	99.156250
12/05	99.656250	99.656250	99.468750	99.156250
12/06	99.281250	99.281250	99.125000	98.843750
12/07	99.093750	99.093750	98.937500	98.656250
12/08	99.562500	99.531250	99.343750	99.031250
12/11	99.437500	99.437500	99.312500	99.062500
12/12	99.375000	99.375000	99.281250	99.062500
12/13	99.500000	99.531250	99.406250	99.187500
12/14	99.937500	100.000000	99.875000	99.625000
12/15	99.812500	99.875000	99.750000	99.500000
12/18	100.156250	100.281250	100.031250	99.875000
12/19	99.718750	100.000000	100.125000	99.968750

NYFE U.S. TREASURY BOND FUTURES CONTRACT PRICE HISTORY
DAILY SETTLEMENT PRICES
DECEMBER 1989

DATE	MAR. 1990	JUN. 1990	SEP. 1990	DEC. 1990
12/20	100.156250	100.031250	99.750000	99.406250
12/21	99.937500	99.812500	99.562500	99.218750
12/22	99.718780	99.593750	99.343750	99.031250
12/26	98.375000	98.281250	98.062500	97.781250
12/27	98.531250	98.406250	98.187500	97.906250
12/28	98.781250	98.687500	98.468750	98.187500
12/29	98.656250	98.531250	98.312500	98.031250

Option on the NYSE Composite Index Futures Contract

Option on NYSE Composite Index Futures Contract

Contract Specifications*

Contract:
Call and put options on NYSE Composite Index futures contract.

Contract Months:
The current calendar month, the two months following the current calendar month, and the next month in the calendar quarterly cycle (four option months traded at all times). The futures contract underlying the non-calendar quarterly cycle months is the next futures contract following the option expiration.

Trading Hours (Open/Close):
9:30 A.M./4:15 P.M. (N.Y. time)

Premium Quotations (Tick Size):
Price or premiums are quoted in points, where .01 equals $5. A premium of 1.00 equals $500. Minimum price fluctuation (tick size) in premiums shall be 5 points or .05 (equivalent to $25 per contract); however, if an option transaction liquidates an existing position, the minimum fluctuation can be 1 point ($5) if the price is less than 5 points.

Strike Price Intervals:
Integers which are evenly divisible by two (e.g., 180.00, 182.00). Minimum of nine exercise prices at all times: four in-the-money, one at-the-money, four out-of-the-money.

Price Limits:
Refer to Exchange Rules.

Last Day of Trading:
For the calendar quarterly cycle months (March, June, September, December), the last day of trading is the last trading day of the underlying futures contract (the business day preceeding the third Friday of the expiration month; except that if the third Friday is not a NYFE and NYSE business day, the last trading day shall be the business day preceeding the business day immediately preceeding the third Friday).

For the non-calendar quarterly cycle months, the last day of trading is the third Friday of the expiration month; except that if the third Friday is not a NYFE and NYSE business day, the last trading day shall be the business day immediately preceeding the third Friday.

Exercise:
Open puts and calls in index options may be exercised on any NYFE business day the option is traded by notifying the clearing member carrying the account by 6:00 p.m. N.Y. time on that day; the clearing member must then notify the Intermarket Clearing Corporation by 8:00 p.m. N.Y. time on that day. Any short position open at the end of a day is subject to assignment. A long call (put) that is exercised receives a long (short) position in the underlying futures contract, whereas a short call (put) that is assigned receives a short (long) position in the underlying futures contract, both at the strike price of the options contract. Upon expiration, all in-the-money options will be automatically exercised in the absence of contrary written instructions; however, in-the-money options corresponding to non-calendar quarterly cycle months must be in-the-money by at least $300.00 in order for the automatic exercise provision to apply.

For those option months coinciding with calendar quarterly cycle months, final settlement is based on a special calculation of the third Friday's opening prices of all the stocks listed in the NYSE Composite Index. For those option months not coinciding with the calendar quarterly cycle months, final settlement is based on the settlement price of the underlying future (the next futures contract following the option expiration) on the option's last trading day.

Margin:
The purchase of long option positions requires the full payment of the premium in cash. Consult your broker for details on margin requirements for short option positions.

*As of March 1, 1990

OPTION ON NYSE COMPOSITE INDEX FUTURES CONTRACT

MONTHLY VOLUME
1983 - 1989

	1989	1988	1987	1986	1985	1984	1983
Jan.	2,900	958	19,442	8,442	8,264	16,466	3,596
Feb.	3,292	1,725	20,036	17,485	22,742	28,576	27,457
March	3,314	1,330	24,110	31,453	23,958	20,917	46,444
April	3,036	1,433	24,626	16,300	9,925	8,370	23,937
May	3,386	2,488	16,315	21,138	38,214	20,399	26,640
June	3,818	2,499	24,920	20,013	24,178	34,973	40,600
July	3,373	1,573	13,075	15,648	9,737	9,767	17,818
Aug.	3,319	1,906	21,568	23,499	11,673	15,347	23,823
Sep.	3,670	2,173	21,587	38,449	10,571	14,085	34,180
Oct.	4,933	1,827	12,393	26,267	8,071	22,412	11,790
Nov.	2,441	3,113	7,262	47,900	13,190	10,525	18,062
Dec.	2,000	2,279	1,297	29,709	15,111	8,435	33,944
Totals	39,482	23,304	206,631	296,303	195,634	210,272	308,291

Largest Volume Trading Days:

1989	-	549	on October 17.
1988	-	385	on November 16.
1987	-	4,079	on February 6.
1986	-	9,133	on November 19.
1985	-	12,261	on June 21.
1984	-	12,435	on June 28.
1983	-	8,260	on September 29.

MONTH-END OPEN INTEREST
1983 - 1989

	1989	1988	1987	1986	1985	1984	1983
Jan.	1,938	1,067	12,058	8,927	5,880	8,319	1,478
Feb.	2,052	1,768	19,932	13,919	11,372	10,639	5,388
March	1,610	622	15,596	20,163	6,802	22,825	3,943
April	1,749	1,292	21,874	22,461	2,116	7,340	7,512
May	2,127	1,322	22,193	27,636	14,425	10,739	10,987
June	1,423	824	8,736	11,446	4,730	2,480	2,766
July	1,474	881	13,706	18,103	8,162	5,090	6,281
Aug.	1,657	1,105	25,287	20,000	12,188	6,276	10,039
Sep.	1,292	1,220	9,858	13,640	5,557	4,233	8,772
Oct.	1,821	1,354	11,384	17,585	7,999	7,489	10,803
Nov.	1,621	1,814	8,581	23,437	8,805	11,086	11,834
Dec.	610	1,417	725	5,104	7,205	3,549	3,422

Highest Daily Open Interest:

1989	-	2,943	on August 17.
1988	-	2,268	on December 14.
1987	-	27,993	on September 16.
1986	-	29,463	on June 12.
1985	-	17,554	on June 13.
1984	-	17,323	on June 20.
1983	-	18,061	on December 21.

Option on the CRB Index Futures Contract

Option on CRB Index Futures Contract

Contract Specifications*

Contract:
Call and put options on CRB Index futures contract.

Contract Months:
March, May, July, September, December (three option months traded at all times).

Trading Hours (Open/Close):
9:00 A.M./3:15 P.M. (N.Y. time)

Premium Quotations (Tick Size):
Price or premiums are quoted in points, where .01 equals $2.50. A premium of 1.00 equals $250. Minimum price fluctuations (tick size) in premiums shall be 5 points or .05 (equivalent to $12.50 per contract); however, if an option transaction liquidates an existing position, the minimum fluctuation can be 1 point ($2.50) if the price is less than 5 points. Prior to the expiration date of the March 1989 contract, prices or premiums were quoted in points, where .01 equaled $5.00. A premium of 1.00 equaled $500. See footnote 1 on page 29 for further explanation.

Strike Price Intervals:
5.00 intervals at exercise values less than 300.00 and 10.00 intervals at exercise values greater than 300.00. Minimum of five exercise prices at all times: two in-the-money, one at-the-money, two out-of-the-money.

Price Limits:
None.

Last Day of Trading:
The last trading day is the third business day of the month.

Exercise:
Open puts and calls in index options may be exercised on any NYFE business day the option is traded by notifying the clearing member carrying the account by 6:00 p.m. N.Y. time on that day; the clearing member must then notify the Intermarket Clearing Corporation by 8:00 p.m. N.Y. time on that day. Any short position open at the end of a day is subject to assignment. A long call (put) that is exercised receives a long (short) position in the underlying futures contract, whereas a short call (put) that is assigned receives a short (long) position in the underlying futures contract, both at the strike price of the options contract. Upon expiration, all in-the-money options will be automatically exercised in the absence of contrary written instructions.

Margin:
The purchase of long option positions requires the full payment of the premium in cash. Consult your broker for details on margin requirements for short option positions.

*As of March 6, 1990

OPTION ON THE CRB INDEX FUTURES CONTRACT

MONTHLY VOLUME
1988 - 1989

	1989	1988
Jan.	335	
Feb.	795	
March	429	
April	403	
May	372	
June	289	
July	200	
Aug.	198	
Sep.	96	
Oct.	43	184
Nov.	271	524
Dec.	115	299
Totals	3,546	1,007

Largest Volume Trading Days:
1989 - 247 on February 2.
1988 - 115 on November 3.

MONTH-END OPEN INTEREST
1988 - 1989

	1989	1988
Jan.	316	
Feb.	611	
March	202	
April	365	
May	184	
June	274	
July	153	
Aug.	219	
Sep.	59	
Oct.	67	137
Nov.	181	296
Dec.	71	122

Highest Daily Open Interest:
1989 - 670 on March 2.
1988 - 345 on November 14.

NYFE Clearing Members*

AGE Commodity Clearing Corp.
One North Jefferson
St. Louis, MO 63103
(314) 289-3183

ALCO Commodities Inc.
160 Broadway
New York, NY 10038
(212) 619-2590

Balfour, Maclaine Futures, Inc.
88 Pine Street
New York, NY 10005
(212) 425-2100

Bear, Stearns & Company Inc.
866 U.N. Plaza
New York, NY 10017
(212) 272-8846

Brody, White & Co., Inc.
Four World Trade Center, Ste. 5200
New York, NY 10048
(212) 938-9600

Cargill Investor Services, Inc.
One World Trade Center,
Tower A
200 Liberty Street, 22nd floor
New York, NY 10281
(212) 839-0260

The Chicago Corp.
208 So. LaSalle Street
Chicago, IL 60604
(312) 855-7600

CRT Services, Inc.
7 Hanover Square
New York, NY 10004
(212) 858-5500

Dean Witter Reynolds, Inc.
5 World Trade Center
New York, NY 10048
(212) 524-2222

Discount Corporation of New York Futures
200 W. Madison, 2nd floor
Chicago, IL 60606
(312) 368-2200

Elders Futures, Inc.
200 Park Avenue
New York, NY 10166
(212) 573-0750

Espo Commodities, Inc.
39 Broadway, Rm. 1901
New York, NY 10006
(212) 269-4414

First Commercial Financial Group, Inc.
30 So. Wacker Drive, Ste. 2020
Chicago, IL 60606
(312) 648-3800

Gerald Commodities, Inc.
30 So. Wacker Drive, Ste. 2200
Chicago, IL 60606
(312) 663-7500

Geldermann, Inc.
One Financial Place, 20th floor
Chicago, IL 60605
(312) 663-7500

GSA Clearing Corp.
85 Broad Street, 5th floor
New York, NY 10005
(212) 902-1000

Index Futures Group, Inc.
141 W. Jackson Blvd.
Chicago, IL 60604
(312) 663-0310

Kidder Peabody & Co., Inc.
10 Hanover Square
New York, NY 10005
(212) 747-5920

Klein & Co. Futures, Inc.
90 West Street, Rm. 706
New York, NY 10006
(212) 233-6111

Lind-Waldock & Co.
30 So. Wacker Drive
Chicago, IL 60606
(312) 648-1400

LIT America, Inc.
1 Liberty Plaza, 36th floor
New York, NY 10006
(212) 266-3500

Merrill Lynch Futures, Inc.
2 Broadway
New York, NY 10005
(212) 637-3070

MBF Clearing Corp.
4 World Trade Center, 9th floor
New York, NY 10048
(212) 488-0023

Morgan Stanley & Co., Inc.
1251 Avenue of the Americas
New York, NY 10020
(212) 974-4000

*As of March 1, 1990

O'Connor & Co.
141 W. Jackson Blvd., Ste 2800
Chicago, IL 60604
(312) 435-0808

PaineWeber, Inc.
1000 Harbor Blvd., Bldg. A, 5th floor
Weehawken, NJ 07087
(201) 902-6278

Plaza Clearing Corp.
2 New York Plaza
New York, NY 10004
(212) 747-6225

Prudential Bache Securities, Inc.
100 Gold Street, 5th floor
New York, NY 10038
(212) 776-1000

Purcell Graham & Co.
61 Broadway
New York, NY 10006
(212) 480-1700

REFCO, Inc.
One Financial Center
New York, NY 10281
(212) 385-8000

Rosenthal-Collins Group
216 W. Jackson Blvd., 2nd floor
Chicago, IL 60606
(312) 984-5900

Shearson Lehman Hutton, Inc.
American Express Tower
World Financial Center
New York, NY 10285
(212) 321-6000

Silgo Corp.
160 Broadway
New York, NY 10038
(212) 619-3171

Smith Barney, Harris Upham & Co.
333 West 34th Street
New York, NY 10001
(212) 613-2430

Spear, Leeds & Kellogg, Ltd.
115 Broadway
New York, NY 10006
(212) 587-8800

Sterling Commodities Corp.
4 World Trade Center, Ste. 9468
New York, NY 10048
(212) 524-9100

Stotler & Co.
200 West Adams Street
Chicago, IL 60606
(312) 766-4467

T&S Commodities, Inc.
160 Broadway
New York, NY 10038
(212) 267-3044

Timber Hill, Inc.
4 World Trade Center
New York, NY 10048
(212) 938-8210

NYFE
New York
Futures Exchange

Order Form

Quantity		Code No.	Per Unit Cost	Total Cost
	DISKETTES			
	NYSE Composite Index® and Futures Price History Diskette — Contains daily Index high, low and closing prices and daily futures (4 delivery months) high, low and settlement prices, total volume and total open interest from May 6, 1982 through the end of the last full quarter in Lotus 1-2-3, 2.01 release format on 5¼" diskette.	0122	$25.00	
	CRB Index Price History — Contains daily Index closing prices from January 2, 1974 – February 28, 1985, and daily Index high, low and closing prices from March 1, 1985 – June 11, 1986 in Lotus 1-2-3, 2.01 release format on 5¼" diskette.	0423	$10.00	
	CRB Index and Futures Price History Diskette — Contains daily Index high, low and closing prices and daily futures (4 delivery months) high, low, and settlement prices, total volume and total open interest from June 12, 1986 through the end of the last full quarter in Lotus 1-2-3, 2.01 release format on 5¼" diskette.	0427	$10.00	
	CRB Index Futures Calculator Diskette — An analytical program that shows how the CRB Futures Price Index is computed and how sensitive the Index is to changes in the values of its 21 component commodity averages. In Lotus 1-2-3, 2.01 release format on 5¼" diskette.	0430	$10.00	
	U.S. Treasury Bond Futures Data Diskette — Contains daily futures (4 delivery months) high, low, settlement prices, total volume and total open interest from August 4, 1989 to end of last full quarter in Lotus1-2-3, 2.01 release format on 5¼" diskette.	0502	$10.00	
	VIDEO TAPES			
	The Prudent Man and NYSE Stock Index Futures — A 25-minute survey of how institutions are using NYSE Stock Index futures, featuring a panel discussion with five major institutional traders led by Dr. Martin Zweig.	½" VHS 0105 ½" Beta 0106	$25.00 $25.00	
	Next Decade — Commodities, Inflation and Fed Policy — A four-hour seminar which describes the connection between a basket of commodity prices and how they are used to determine Fed monetary targeting. The seminar also includes a panel discussion highlighting trading techniques and the political ramifications of using a commodity basket as part of overall Fed policy.	½"VHS 0437 ½"Beta 0438	$50.00 $50.00	
	PRINTED LITERATURE			
	NYSE Composite Index® Futures — A 16-page brochure that explains the NYSE Composite index futures contract, reviews its key features, and illustrates some fundamental stock index futures trading strategies (fits a standard business size envelope).	0118 ($.50 ea. addit. copy)	2 N/C	
	CRB Index Academic Papers — An 82-page collection of three research papers dealing with the role of managed futures in an efficient portfolio (Scott Irwin, 1987); risk and return characteristics of non-financial commodity futures (Zvi Bodie, 1979), and risk-return characteristics of portfolios combining commodity futures and common stocks (Anthony Herbst and Joseph McCormack, 1986).	0445	N/C (limit 1)	

CRB Index Futures: Reference Guide — A 25-page, 8½"x11" booklet filled with data, statistics, charts and studies on the CRB Futures Price Index and the CRB Index futures contract.	0441	2 N/C ($1.00 ea. addit. copy)	
Commodity Futures as an Asset Class — A 24-page, 8½"x11" brochure that discusses how institutional fund managers may attain significant reductions in overall portfolio risk through diversification into commodity futures; includes charts and correlation tables.	0446	2 N/C ($1.00 ea. addit. copy)	
Trading Options on Futures: Fundamentals for the Individual Investor — A 30-page, 8½"x11" brochure which explains the language of options and how to use options as a risk management tool; provides various trading strategies and details specifications of the NYSE Composite Index® futures contract.	0202	2 N/C ($1.00 ea. addit. copy)	
An Investigation Into Non-Traditional Trading Applications for CRB Index Futures — CRB Index white paper dealing with the broader macro-economic relationships associated with the CRB Index and futures on the Index and specific trading ideas which arise from these relationships, directly and indirectly.	0435	$10.00	
Options on CRB Price Index Futures — A Unique Package of Commodity Prices — An 8-panel flyer that provides contract specifications, trading examples and lists the features and benefits of this unique contract.	0301	N/C (limit 100)	
Data and Statistics — An 8½"x11" brochure detailing contract specs, price and volume history and other information. Specify year:			
1989	0747	$6.00	
1988	0740	$6.00	
1987	0734	$6.00	
		Item Sub-Total:	

Shipping and Handling Charges
USA Addresses:

- Diskettes, add $1.00 per diskette ordered
- Videotapes, add $2.50 per videotape ordered
- Printed literature, add $1.00 for first copy, $.50 each additional copy ordered. **For no charge (N/C) items, add shipping and handling charge to only those items requested over the no charge limit.**

All other countries:

- Various shipping methods available, please call or write for costs.

Sub-Total S&H:

Total:

Please send the publications indicated above to:

Name: _____ Date: _____

Company: _____

Address: _____

City: _____ State: _____ Zip: _____

Daytime Telephone: ( ) _____ Are you a Broker? _____ Private Investor? _____

Send payment with order where required to New York Futures Exchange. If you have any questions regarding quantities desired or exact costs, call 212-656-6053. (Prices are subject to change.*)

Send this form to:

New York Futures Exchange, Inc.
20 Broad Street, 10th Floor
New York, New York 10005
Attn: Publications Department

*Prices effective May 1, 1990

New York Futures Exchange
20 Broad Street
New York, NY 10005

NYFE #0747